

ATHLOS CAPITAL

14/05/2020

ISIN	Issuer	Name	Coupon	Maturity	Mdys	S&P	Fitch	Bid Price	Ask Price	Bid Yield	Ask Yield	Outstanding	Min
CY SOVEREIGN													
XS2157184255	REPUBLIC OF CYPRUS	CYPRUS 27	1.500%	16/4/27	A3	A-	A-	99.25	99.75	2.33%	1.77%	1250m	1k
XS1883942648	REPUBLIC OF CYPRUS	CYPRUS 28	2.375%	25/9/28	A3	A-	A-	99.50	100.00	2.59%	2.37%	1500m	1k
XS2105095777	REPUBLIC OF CYPRUS	CYPRUS 30	0.625%	21/1/30	A3	A-	A-	92.25	93.00	2.87%	2.64%	1000m	1k
XS2849767202	REPUBLIC OF CYPRUS	CYPRUS 31	3.250%	27/6/31	A3	A-	A-	101.25	102.00	2.98%	2.82%	1000m	1k
XS2434393968	REPUBLIC OF CYPRUS	CYPRUS 32	0.95%	20/1/32	A3	A-	A-	89.00	90.00	3.09%	2.88%	1000m	1k
XS2610236445	REPUBLIC OF CYPRUS	CYPRUS 33	4.13%	13/4/33	A3	A-	A-	105.50	106.50	3.22%	3.07%	1000m	1k
XS1956050923	REPUBLIC OF CYPRUS	CYPRUS 34	2.750%	26/2/34	A3	A-	A-	97.00	97.75	3.19%	3.08%	1100m	1k
XS3281842578	REPUBLIC OF CYPRUS	CYPRUS 36	3.25%	28/1/36	A3	A-	A-	99.00	100.00	3.37%	3.25%	1000m	1k
XS2105097393	REPUBLIC OF CYPRUS	CYPRUS 40	1.250%	21/1/40	A3	A-	A-	74.00	75.00	3.71%	3.59%	1250m	1k
XS1989383788	REPUBLIC OF CYPRUS	CYPRUS 49	2.750%	3/2/49	A3	A-	A-	82.00	83.00	3.96%	3.88%	1000m	1k
XS2157183950	REPUBLIC OF CYPRUS	CYPRUS 50	2.250%	16/4/50	A3	A-	A-	72.00	73.00	4.11%	4.03%	500m	1k
GBs													
GR0118019679	HELLENIC REPUBLIC	GGB 07 26	1.875%	23/7/26	Baa3	BBB	BBB	99.85	100.00	2.64%	1.85%	2500m	1k
GR0118020685	HELLENIC REPUBLIC	GGB 27	2.00%	22/4/27	Baa3	BBB	BBB	99.50	99.75	2.54%	2.27%	3500m	1k
GR0124034688	HELLENIC REPUBLIC	GGB 28	3.75%	30/1/28	Baa3	BBB	BBB	101.65	101.95	2.74%	2.56%	5963m	0.001k
GR0114033583	HELLENIC REPUBLIC	GGB 28	3.875%	15/6/28	Baa3	BBB	BBB	102.00	102.35	2.87%	2.70%	2500m	1k
GR0124035693	HELLENIC REPUBLIC	GGB 29	3.875%	12/3/29	Baa3	BBB	BBB	102.50	102.90	2.94%	2.79%	4000m	1k
GR0124036709	HELLENIC REPUBLIC	GGB 30	1.50%	18/6/30	Baa3	BBB	BBB	94.00	94.30	3.08%	3.00%	5500m	1k
GR0124037715	HELLENIC REPUBLIC	GGB 31	0.750%	18/6/31	Baa3	BBB	BBB	88.50	88.90	3.24%	3.14%	6000m	1k
GR0124038721	HELLENIC REPUBLIC	GGB 32	1.75%	18/6/32	Baa3	BBB	BBB	91.50	91.85	3.31%	3.25%	3000m	1k
GR0128015725	HELLENIC REPUBLIC	GGB 33	3.90%	30/1/33	Baa3	BBB	BBB	103.00	103.30	3.39%	3.34%	6091m	0.001k
GR0124039737	HELLENIC REPUBLIC	GGB 33	4.25%	15/6/33	Baa3	BBB	BBB	105.00	105.40	3.44%	3.38%	3500m	1k
GR0124040743	HELLENIC REPUBLIC	GGB 34	3.375%	15/6/34	Baa3	BBB	BBB	98.30	98.60	3.62%	3.58%	4000m	1k
GR0128016731	HELLENIC REPUBLIC	GGB 35	1.88%	4/2/35	Baa3	BBB	BBB	86.40	86.70	3.73%	3.68%	4500m	1k
GR0124041758	HELLENIC REPUBLIC	GGB 35	3.625%	15/6/35	Baa3	BBB	BBB	99.00	99.30	3.76%	3.72%	4000m	1k
GR0124042764	HELLENIC REPUBLIC	GGB 36	3.375%	16/6/36	Baa3	BBB	BBB	96.25	96.55	3.83%	3.79%	4000m	1k
GR0133011248	HELLENIC REPUBLIC	GGB 37	4.00%	30/1/37	Baa3	BBB	BBB	101.00	101.50	3.88%	3.82%	4805m	0.001k
GR0128017747	HELLENIC REPUBLIC	GGB 38	4.375%	18/7/38	Baa3	BBB	BBB	103.50	104.00	4.00%	3.95%	3500m	1k
GR0138015814	HELLENIC REPUBLIC	GGB 42	4.20%	30/1/42	Baa3	BBB	BBB	100.50	101.00	4.15%	4.11%	4604m	0.001k
GR0138017836	HELLENIC REPUBLIC	GGB 52	1.88%	24/1/52	Baa3	BBB	BBB	61.00	61.50	4.45%	4.41%	3500m	1k
GR0138018842	HELLENIC REPUBLIC	GGB 54	4.13%	15/6/54	Baa3	BBB	BBB	94.00	94.50	4.51%	4.47%	3000m	1k
GR/CY FINANCIALS													
Senior													
XS2388172855	ALPHA BANK	*ALPHA 28-27	2.25%	23/3/28	Baa1	BB+		99.8	99.50	2.48%	2.84%	500m	100k
XS2640904319	ALPHA BANK	*ALPHA 29-28	6.875%	27/6/29	Baa1	BB+		106.50	107.25	3.62%	3.27%	500m	100k
XS2761146468	ALPHA BANK	*ALPHA 30-29	5.000%	12/5/30	Baa1	BB+		103.50	104.00	3.74%	3.57%	400m	100k
XS3219374975	ALPHA BANK	*ALPHA 31-30	3.125%	30/10/31	Baa1	BB+		97.00	97.50	3.87%	3.74%	500m	100k
XS3357187809	ALPHA BANK	*ALPHA 32-31	3.750%	6/5/32	Baa1	BB+		99.50	99.75	3.86%	3.81%	600m	100k
XS3292029769	ALPHA BANK	*ALPHA 33-32	3.500%	10/2/33	Baa2	BB+		97.75	98.50	3.94%	3.79%	750m	100k
XS2400040460	PIRAEUS BANK	*TPEIR 27-26	3.875%	3/11/27	Baa2	BB+		100.00	100.50	3.80%	2.74%	500m	100k
XS2644936259	PIRAEUS BANK	*TPEIR 28-27	7.250%	13/7/28	Baa2	BB+		104.00	104.75	3.65%	3.01%	500m	100k
XS3085616079	PIRAEUS BANK	*TPEIR 28-27	3.000%	3/12/28	Baa2	BB+		99.00	99.50	3.67%	3.33%	500m	100k
XS2728486536	PIRAEUS BANK	*TPEIR 29-28	6.750%	5/12/29	Baa2	BB+		107.50	108.25	3.61%	3.32%	500m	100k
XS2845167613	PIRAEUS BANK	*TPEIR 29-28	4.625%	17/7/29	Baa2	BB+		102.00	102.75	3.94%	3.69%	650m	100k
XS2802909478	PIRAEUS BANK	*TPEIR 30-29	5.000%	16/4/30	Baa2	BB+		103.00	104.00	3.89%	3.53%	500m	100k
XS3244184119	PIRAEUS BANK	*TPEIR 31-30	3.375%	2/12/30	Baa2	BB+		97.75	98.50	4.03%	3.81%	500m	100k
XS2756298639	NBG	*ETEGA 29-28	4.500%	29/1/29	Baa1	BBB-	BB+	102.00	102.50	3.23%	2.31%	600m	100k
XS3097930138	NBG	*ETEGA 29-28	2.75%	21/7/29	Baa1	BBB-		101.50	102.50	3.57%	2.97%	750m	100k
XS2940309649	NBG	*ETEGA 30-29	3.50%	19/11/30	Baa1	BBB-	BB+	98.25	99.25	3.60%	3.11%	650m	100k
XS3284396622	NBG	*ETEGA 31-30	3.125%	4/2/31	Baa1	BBB-	BB+	99.50	100.50	3.65%	3.34%	600m	100k
XS3238244282	NBG	*ETEGA 32-31	3.375%	27/11/31	Baa1	BBB-	BB+	98.00	99.00	3.71%	3.41%	500m	100k
XS2338193019	EUROBANK	*EUROB 27-26	2.00%	5/5/27	Baa1	BBB-	BB+	98.00	98.50	3.78%	3.68%	500m	100k
XS2385386029	EUROBANK	*EUROB 28-27	2.25%	14/3/28	Baa1	BBB-	BB+	99.00	99.75	3.48%	2.55%	500m	100k
XS3110850347	EUROBANK	*EUROB 28-27	2.875%	7/7/28	Baa1	BBB-	BBB-	99.00	99.75	3.78%	3.10%	500m	100k
XS2579816146	EUROBANK	*EUROB 29-28	7.00%	26/1/29	Baa1	BBB-	BB+	105.75	106.50	3.44%	3.00%	500m	100k
XS2724510792	EUROBANK	*EUROB 29-28	5.875%	28/11/29	Baa1	BBB-	BB+	105.75	106.50	3.46%	3.16%	500m	100k
XS3344454619	EUROBANK	*EUROB 29-28	3.375%	17/7/29	Baa1	BBB-	BB+	99.50	100.00	3.61%	3.37%	300m	100k
XS2904504979	EUROBANK	*EUROB 30-29	4.000%	24/9/30	Baa1	BBB-	BB+	100.50	101.50	3.83%	3.51%	850m	100k
XS2956845262	EUROBANK	*EUROB 30-29	3.250%	12/3/30	Baa1	BBB-	BB+	98.00	99.00	4.01%	3.63%	600m	100k
XS2806452145	EUROBANK	*EUROB 31-30	4.875%	30/4/31	Baa1	BBB-	BB+	103.50	104.50	3.90%	3.63%	650m	100k
XS2355059168	BANK OF CYPRUS	*BOCYCY 27-26	2.50%	24/6/27	Ba1	BBB-		99.50	100.50	7.06%	-2.12%	300m	100k
XS2648493570	BANK OF CYPRUS	*BOCYCY 28-27	7.375%	25/7/28	Ba1	BBB-		104.00	105.00	3.86%	3.03%	350m	100k
XS2801451571	BANK OF CYPRUS	*BOCYCY 29-28	5.000%	2/5/29	Ba1	BBB-		101.50	102.50	4.19%	3.65%	300m	100k
Tier 2													
XS2835739660	ALPHA BANK	*ALPHA 34-29	6.00%	13/9/34	Baa3	B-		105.00	106.00	4.23%	3.89%	500m	100k
XS3124434492	ALPHA BANK	*ALPHA 36-31	4.31%	23/7/36	Baa3	B-		99.00	100.00	4.53%	4.30%	500m	100k
XS2747093321	PIRAEUS BANK	*TPEIR 34-29	7.25%	17/1/29	Ba2	B-		107.00	108.00	4.40%	4.02%	500m	100k
XS2901369897	PIRAEUS BANK	*TPEIR 35-30	5.375%	18/9/35	Ba2	B-		103.50	104.50	4.42%	4.15%	650m	100k
XS2595343059	NBG	*ETEGA 34-28	8.00%	10/3/34	Ba1	BBB-		108.50	109.50	4.16%	3.74%	500m	100k
XS2790334184	NBG	*ETEGA 35-30	5.875%	28/6/35	Ba1	BBB-		105.00	106.00	4.43%	4.16%	500m	100k
XS2562543442	EUROBANK	*EUROB 32-27	10.00%	6/12/32	Ba1	BB-		108.50	109.50	4.22%	3.60%	300m	100k
XS2752471206	EUROBANK	*EUROB 34-29	6.25%	25/4/34	Ba1	BB-		105.50	106.50	4.05%	3.66%	300m	100k
XS2987792269	EUROBANK	*EUROB 35-29	4.25%	30/1/35	Ba1	BB-		99.00	100.00	4.54%	4.24%	559m	100k
XS3277937135	EUROBANK	*EUROB 37-32	4.125%	29/4/37	Ba1	BB-		97.50	98.00	4.63%	4.53%	400m	100k
XS3093364290	CREDIA BANK	*TATTGA 30-35	7.375%	13/6/35	B2			106.50	107.50	5.55%	5.28%	150m	100k
XS3104115545	OPTIMA BANK	*OPTIMA 30-35	5.50%	30/9/35	B2			102.00	103.00	4.95%	4.68%	150m	100k
XS3172420930	BANK OF CYPRUS	*BOCHLN 36-31	4.250%	18/9/36	Ba1			98.00	99.00	4.72%	4.48%	300m	100k
XS2597995112	EUROBANK CYPRUS	*ERBKCY 33-28	10.25%	14/6/33	Ba2			117.00	118.00	0.83%	0.35%	12m	100k
CY0241190319	HELLAS DIRECT	*HDINSU 35-30	8.000%	4/6/35				100.00	102.00	8.00%	7.68%	20m	100k
AT1													
XS2805274326	ALPHA BANK	*ALPHA PERP-28	11.875%		Ba3			111.50	112.50	4.86%	4.30%	400m	200k
XS2583633966	ALPHA BANK	*ALPHA PERP-30	7.500%		Ba3			107.00	108.00	5.55%	5.29%	300m	200k
XS2354777265	PIRAEUS BANK	*TPEIR PERP-26											