ATHLOS CAPITAL

10/07/2025

ISIN	Issuer	Name	Coupon	Maturity	Mdys	S&P	Fitch	Bid Price	Ask Price	Bid Yield	Ask Yield	Outstanding	Min
	CY SOVEREIGN												
XS1314321941	REPUBLIC OF CYPRUS	CYPRUS 25	4.25%	4/11/25	A3	A-	A-	100.40	101.00	2.88%	1.04%	1000m	1k
XS2297209293	REPUBLIC OF CYPRUS	CYPRUS 26	0.00%	9/2/26	A3	A-	A-	98.35	98.75	2.89%	2.18%	1000m	1k
XS2157184255	REPUBLIC OF CYPRUS	CYPRUS 27	1.500%	16/4/27	A3	A-	A-	98.40	99.00	2.44%	2.08%	1250m	1k
XS1883942648	REPUBLIC OF CYPRUS	CYPRUS 28	2.375%	25/9/28	A3	A-	A-	100.10	100.50	2.34%	2.21%	1500m	1k
XS2105095777	REPUBLIC OF CYPRUS	CYPRUS 30	0.625%	21/1/30	A3	A-	A-	92.40	93.00	2.42%	2.27%	1000m	1k
XS2849767202	REPUBLIC OF CYPRUS	CYPRUS 31	3.250%	27/6/31	A3	A-	A-	103.10	104.00	2.68%	2.52%	1000m	1k
XS2434393968	REPUBLIC OF CYPRUS	CYPRUS 32	0.95%	20/1/32	A3	A-	A-	89.40	90.50	2.75%	2.55%	1000m	1k
XS2610236445	REPUBLIC OF CYPRUS	CYPRUS 33	4.13%	13/4/33	A3	A-	A-	108.40	109.50	2.90%	2.75%	1000m	1k
XS1956050923	REPUBLIC OF CYPRUS	CYPRUS 34	2.750%	26/2/34	A3	A-	A-	98.40	99.50	2.96%	2.81%	1100m	1k
XS2105097393	REPUBLIC OF CYPRUS	CYPRUS 40	1.250%	21/1/40	A3	A-	A-	73.40	74.50	3.64%	3.52%	1250m	1k
XS1989383788	REPUBLIC OF CYPRUS	CYPRUS 49	2.750%	3/2/49	A3	A-	A-	82.40	83.50	3.90%	3.82%	1000m	1k
XS2157183950	REPUBLIC OF CYPRUS	CYPRUS 50	2.250%	16/4/50	A3	A-	A-	72.40	73.50	4.03%	3.95%	500m	1k
	GGBs												
GR0114032577	HELLENIC REPUBLIC	GGB 02 26	0%	12/2/26	Ba1	BBB-	BBB-	98.75	98.95	2.15%	1.80%	4500m	1k
GR0118019679	HELLENIC REPUBLIC	GGB 07 26	1.875%	23/7/26	Ba1	BBB-	BBB-	99.85	100.05	2.02%	1.83%	2500m	1k
GR0118020685	HELLENIC REPUBLIC	GGB 27	2.00%	22/4/27	Ba1	BBB-	BBB-	99.85	100.15	2.08%	1.91%	3500m	1k
GR0124034688	HELLENIC REPUBLIC	GGB 28	3.75%	30/1/28	Ba1	BBB-	BBB-	103.85	104.15	2.18%	2.06%	5963m	0.001k
GR0114033583	HELLENIC REPUBLIC	GGB 28	3.875%	15/6/28	Ba1	BBB-	BBB-	104.40	104.80	2.30%	2.16%	2500m	1k
GR0124035693	HELLENIC REPUBLIC	GGB 29	3.875%	12/3/29	Ba1	BBB-	BBB-	105.00	105.30	2.43%	2.35%	4000m	1k
GR0124036709	HELLENIC REPUBLIC	GGB 30	1.50%	18/6/30	Ba1	BBB-	BBB-	94.70	95.00	2.66%	2.59%	5500m	1k
GR0124037715	HELLENIC REPUBLIC	GGB 31	0.750%	18/6/31	Ba1	BBB-	BBB-	88.80	89.10	2.83%	2.77%	6000m	1k
GR0124038721	HELLENIC REPUBLIC	GGB 32	1.75%	18/6/32	Ba1	BBB-	BBB-	92.40	92.75	2.98%	2.92%	3000m	1k
GR0128015725	HELLENIC REPUBLIC	GGB 33	3.90%	30/1/33	Ba1	BBB-	BBB-	105.40	105.80	3.09%	3.03%	6091m	0.001k
GR0124039737	HELLENIC REPUBLIC	GGB 33	4.25%	15/6/33	Ba1	BBB-	BBB-	108.00	108.15	3.10%	3.08%	3500m	1k
GR0124040743	HELLENIC REPUBLIC	GGB 34	3.375%	15/6/34	Ba1	BBB-	BBB-	101.05	101.25	3.24%	3.21%	4000m	1k
GR0128016731	HELLENIC REPUBLIC	GGB 35	1.88%	4/2/35	Ba1	BBB-	BBB-	88.25	88.60	3.33%	3.28%	4500m	1K
GR0124041758	HELLENIC REPUBLIC	GGB 35	3.625%	15/6/35	Ba1	BBB-	BBB-	102.10	102.40	3.37%	3.34%	4000m	1k
GR0133011248	HELLENIC REPUBLIC	GGB 37	4.00%	30/1/37	Ba1	BBB-	BBB-	104.50	104.90	3.52%	3.48%	4805m	0.001k
GR0128017747	HELLENIC REPUBLIC	GGB 38	4.375%	18/7/38	Ba1	BBB-	BBB-	107.15	107.40	3.67%	3.65%	3500m	1k
GR0138015814	HELLENIC REPUBLIC	GGB 42	4.20%	30/1/42	Ba1	BBB-	BBB-	104.50	105.00	3.83%	3.79%	4604m	0.001k
GR0138017836	HELLENIC REPUBLIC	GGB 52	1.88%	24/1/52	Ba1	BBB-	BBB-	64.90	65.50	4.06%	4.01%	3500m	1k
GR0138018842	HELLENIC REPUBLIC	GGB 54	4.13%	15/6/54	Ba1	BBB-	BBB-	98.60	99.00	4.21%	4.18%	3000m	1k
	GR/CY FINANCIALS												
	Senior												
XS2562213145	ALPHA BANK	*ALPHA 27-26	7.50%	16/6/27	Baa2	BB+		104.40	105.50	2.63%	1.49%	450,000,000.00	100k
XS2388172855	ALPHA BANK	*ALPHA 28-27	2.25%	23/3/28	Baa2	BB+		99.50	100.50	2.55%	1.94%	500,000,000.00	100k
XS2640904319	ALPHA BANK	*ALPHA 29-28	6.875%	27/6/29	Baa2	BB+		110.50	111.50	3.10%	2.77%	500,000,000.00	100k
XS2761146468	ALPHA BANK	*ALPHA 30-29	5.000%	12/5/30	Baa2	BB+		106.10	107.00	3.28%	3.03%	400,000,000.00	100k
XS2559486019	PIRAEUS BANK	*TPEIR 27-26	8.25%	28/1/27	Baa2	BB+		103.10	104.00	2.43%	0.88%	350,000,000.00	100k
XS2400040460	PIRAEUS BANK	*TPEIR 27-26	3.875%	3/11/27	Baa2	BB+		101.00	102.00	3.08%	2.30%	500,000,000.00	100k
XS2644936259	PIRAEUS BANK	*TPEIR 28-27	7.250%	13/7/28	Baa2	BB+		108.15	109.25	3.00%	2.46%	500,000,000.00	100k
XS3085616079	PIRAEUS BANK	*TPEIR 28-27	3.000%	3/12/28	Baa2			99.50	100.50	3.22%	2.78%	500,000,000.00	100k
XS2728486536	PIRAEUS BANK	*TPEIR 29-28	6.750%	5/12/29	Baa2	BB+		110.30	111.50	3.48%	3.12%	500,000,000.00	100k
XS2845167613	PIRAEUS BANK	*TPEIR 29-28	4.625%	17/7/29	Baa2	BB+		104.00	105.00	3.54%	3.28%	650,000,000.00	100k
XS2802909478	PIRAEUS BANK	*TPEIR 30-29	5.000%	16/4/30	Baa2	BB+		105.50	106.50	3.41%	3.14%	500,000,000.00	100k
XS2237982769	NBG	*ETEGA 26-25	2.75%	8/10/26	Baa1	BBB-	BB+	99.65	100.20	7.00%	0.23%	500,000,000.00	100k
XS2558592932	NBG	*ETEGA 27-26	7.25%	22/11/27	Baa1	BBB-	BB+	106.25	107.25	2.52%	1.81%	500,000,000.00	100k
XS2756298639	NBG	*ETEGA 29-28	4.50%	29/1/29	Baa1	BBB-	BB+	103.50	104.50	3.05%	2.65%	600,000,000.00	100k
XS2940309649	NBG	*ETEGA 30-29	3.50%	19/11/30	Baa1	BBB-	BB+	100.60	101.50	3.35%	3.12%	650,000,000.00	100k
XS2338193019	EUROBANK	*EUROB 27-26	2.00%	5/5/27	Baa1	BBB-	BB+	98.85	99.75	3.44%	2.30%	500,000,000.00	100K
XS2385386029	EUROBANK	*EUROB 28-27	2.25%	14/3/28	Baa1	BBB-	BB+	98.50	99.50	3.18%	2.56%	500,000,000.00	100k
XS3110850347	EUROBANK	* EUROB 28 -27	2.875%	7/7/28	Baa1		BBB-	100.00	100.50	2.87%	2.61%	500,000,000.00	100k
XS2579816146	EUROBANK	*EUROB 29-28	7.00%	26/1/29	Baa1	BBB-	BB+	109.50	110.50	3.05%	2.66%	500,000,000.00	100k
XS2724510792	EUROBANK	*EUROB 29-28	5.875%	28/11/29	Baa1	BBB-	BB+	108.60	109.50	3.15%	2.88%	500,000,000.00	100k
XS2904504979	EUROBANK	*EUROB 30-29	4.000%	24/9/30	Baa1	BBB-	BB+	102.00	103.00	3.48%	3.22%	850,000,000.00	100k
XS2956845262	EUROBANK	*EUROB 30-29	3.250%	12/3/30	Baa1	BBB-	BB+	99.50	100.50	3.39%	3.10%	600,000,000.00	100k
XS2806452145	EUROBANK	*EUROB 31-30	4.875%	30/4/31	Baa1	BBB-	BB+	106.00	107.00	3.49%	3.27%	650,000,000.00	100K
XS2355059168	BANK OF CYPRUS	* BOCYCY 27-26	2.50%	24/6/27	Ba1	BBB-		98.75	99.50	3.86%	3.04%	300,000,000.00	100k
XS2648493570	BANK OF CYPRUS	* BOCYCY 28-27	7.375%	25/7/28	Ba1	BBB-		108.25	109.00	3.13%	2.77%	350,000,000.00	100k
XS2801451571	BANK OF CYPRUS	* BOCYCY 29-28	5.000%	2/5/29	Ba1	BBB-		104.00	105.00	3.47%	3.11%	300,000,000.00	100k
XS2900351987	HELLENIC BANK	*HBCY 26-25	4.000%	17/9/26	Ba1		BBB-	100.10	100.5	3.34%	1.23%	100,000,000.00	100k
	Tier 2												
XS2307437629	ALPHA BANK	*ALPHA 31-26	5.50%	11/6/31	Ba1	B-		101.15	102.00	4.18%	3.23%	500m	100k
XS2835739660	ALPHA BANK	*ALPHA 34-29	6.00%	13/9/34	Ba1	B-		106.50	107.50	4.17%	3.90%	500m	100k
XS2747093321	PIRAEUS BANK	*TPEIR 34-29	7.25%	17/1/29	Ba2	B-		110.00	111.00	4.13%	3.84%	500m	100k
XS2901369897	PIRAEUS BANK	*TPEIR 35-30	5.375%	18/9/35	Ba2	B-		104.00	105.00	4.45%	4.23%	650m	100k
XS2595343059	NBG	*ETEGA 34-28	8.00%	10/3/34	Ba1			112.65	113.50	2.97%	2.67%	500m	100k
XS2790334184	NBG	*ETEGA 35-30	5.875%	28/6/35	Ba1			106.00	107.00	4.43%	4.20%	500m	100k
XS2562543442	EUROBANK	*EUROB 32-27	10.00%	6/12/32	Ba1		BB-	114.50	115.50	3.58%	3.18%	300m	100k
XS2752471206	EUROBANK	*EUROB 34-29	6.25%	25/4/34	Ba1		BB-	107.10	108.00	4.05%	3.78%	300m	100k
XS2987792269	EUROBANK	*EUROB 35-29	4.25%	30/1/35	Ba1		BB-	99.00	100.00	4.49%	4.24%	559m	100k
XS3093364290	ATTICA BANK	*TATTGA 30-35	0.07375	49473	B2			104.00	105.00	6.40%	6.16%	150m	100k
XS3104415545	OPTIMA BANK	*OPTIMA 30-35	5.50%	30/9/35	B2			100.10	100.50	5.47%	5.38%	150m	100k
XS2333239692	BANK OF CYPRUS	*BOCHLN 31-26	6.625%	23/10/31	Ba2	B+		102.00	103.00	3.93%	2.66%	300m	100k
XS2597995112	HELLENIC BANK	*HBCY 33-28	10.25%	14/6/33	Ba2		BB	118.00	119.00	3.64%	3.32%	12m	100k
CY0241190319	HELLAS DIRECT	*HDINSU 35-30	8.000%	4/6/35				100	102	8.00%	7.70%	20m	100k
	AT1												
XS2805274326	ALPHA BANK	*ALPHA PERP-28	11.875%		B2			117.00	118.00	4.78%	4.40%	400m	200k
XS2583633966	ALPHA BANK	*ALPHA PERP-30	7.500%		B2			106.50	107.50	5.95%	5.73%	300m	200k
XS2354777265	PIRAEUS BANK	*TPEIR PERP-26	8.75%		B2	CCC		103.60	104.50	4.74%	3.77%	600m	200k
XS3103647031	PIRAEUS BANK	*TPEIR PERP-30	6.75%					100.50	101.50	6.64%	6.42%	400m	200k
XS3044351867	EUROBANK	*EUROB PERP -31	6.625%		Ba3			100.50	101.50	6.52%	6.31%	500m	200k
XS3093383324	ATTICA BANK	*TATTGA PERP-31	9.375%		Caa1			104.10	105.00	8.43%	8.23%	100m	100k
XS2638438510	BANK OF CYPRUS	*BOCHLN PERP-28	11.875%		B1			118.50	119.50	5.86%	5.57%	220m	200k
	GR CORPORATES												
XS2055106137	OTE	HTOGA 26	0.875%	24/9/26		BBB+		97.65	98.50	2.89%	2.15%	500m	100k
XS2199268470	TITAN	TITKGA 27	2.75%	7/9/27		BB+	BB+	100.00	101.00	2.75%	2.27%	250m	100k
XS2867254224	HELLENIC ENERGY	ELPEGA 29	4.25%	24/7/29				102.75	103.75	3.51%	3.25%	450m	100k
XS2337604479	METLEN	METLEN 26	2.25%	30/10/26		BB+	BB+	99.00	99.75	3.04%	2.45%	500m	100k
XS2920504292	METLEN	METLEN 29	4.00%	17/10/29				102.15	103.00	3.45%	3.23%	750m	100k
XS2364001151	MOTOR OIL	MOHGA 26	2.125%	19/7/26				98.75	99.50	3.38%	2.63%	400m	100k
XS2314265237	PUBLIC POWER CORP	PPCGA 26	3.875%	30/3/26		BB-	BB-	100.00	100.75	3.87%	2.81%	775m	100K
XS2359929812	PUBLIC POWER CORP	PPCGA 28	3.375%	31/7/28		BB-	BB-	99.00	100.00	3.72%	3.37%	500m	100K
XS2929387996	PUBLIC POWER CORP	PPCGA 31	4.625%	31/10/31		BB-	BB-	102.00	103.00	4.26%	4.08%	600m	100k
XS2864440321	SANI/IKOS	*SANIIK 30	7.250%	31/7/30	Caa2		B-	103.60	104.50	6.40%	6.20%	350m	100k
XS2603999264	FRIGOGLASS	FRIGOD 28	10.000%	20/4/28				23.00	29.00	208.49%	166.46%	150m	1k
CH1402968643	ATHLOS BALANCED STRATEGY AMC							101.13				25m	100k

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