

ATHLOS CAPITAL

03/12/2025													
ISIN	Issuer	Name	Coupon	Maturity	Mdys	S&P	Fitch	Bid Price	Ask Price	Bid Yield	Ask Yield	Outstanding	Min
CY SOVEREIGN													
XS2297209293	REPUBLIC OF CYPRUS	CYPRUS 26	0.00%	9/2/26	A3	A-	A-	99.00	99.50	5.59%	2.78%	1000m	1k
XS2157184255	REPUBLIC OF CYPRUS	CYPRUS 27	1.500%	16/4/27	A3	A-	A-	99.00	99.50	2.25%	1.87%	1250m	1k
XS1883942648	REPUBLIC OF CYPRUS	CYPRUS 28	2.375%	25/9/28	A3	A-	A-	100.50	101.00	2.19%	2.00%	1500m	1k
XS2105095777	REPUBLIC OF CYPRUS	CYPRUS 30	0.625%	21/1/30	A3	A-	A-	92.75	93.25	2.49%	2.36%	1000m	1k
XS2849767202	REPUBLIC OF CYPRUS	CYPRUS 31	3.250%	27/6/31	A3	A-	A-	102.50	103.50	2.76%	2.56%	1000m	1k
XS2434393968	REPUBLIC OF CYPRUS	CYPRUS 32	0.95%	20/1/32	A3	A-	A-	89.50	90.50	2.84%	2.65%	1000m	1k
XS2610236445	REPUBLIC OF CYPRUS	CYPRUS 33	4.13%	13/4/33	A3	A-	A-	107.50	108.50	2.97%	2.83%	1000m	1k
XS1956050923	REPUBLIC OF CYPRUS	CYPRUS 34	2.750%	26/2/34	A3	A-	A-	98.00	99.00	3.03%	2.89%	1100m	1k
XS2105097393	REPUBLIC OF CYPRUS	CYPRUS 40	1.250%	21/1/40	A3	A-	A-	75.00	76.00	3.53%	3.42%	1250m	1k
XS1989383788	REPUBLIC OF CYPRUS	CYPRUS 49	2.750%	3/2/49	A3	A-	A-	84.00	85.00	3.79%	3.72%	1000m	1k
XS2157183950	REPUBLIC OF CYPRUS	CYPRUS 50	2.250%	16/4/50	A3	A-	A-	75.00	76.00	3.85%	3.77%	500m	1k
GGBs													
GR0114032577	HELLENIC REPUBLIC	GGB 02 26	0%	12/2/26	Ba1	BBB	BBB	99.55	99.65	2.39%	1.86%	4500m	1k
GR0118019679	HELLENIC REPUBLIC	GGB 07 26	1.875%	23/7/26	Ba1	BBB	BBB	99.85	100.00	2.10%	1.86%	2500m	1k
GR0118020685	HELLENIC REPUBLIC	GGB 27	2.00%	22/4/27	Ba1	BBB	BBB	100.10	100.25	1.92%	1.81%	3500m	1k
GR0124034688	HELLENIC REPUBLIC	GGB 28	3.75%	30/1/28	Ba1	BBB	BBB	103.20	103.40	2.21%	2.12%	5963m	0.001k
GR0114033583	HELLENIC REPUBLIC	GGB 28	3.875%	15/6/28	Ba1	BBB	BBB	103.85	104.00	2.28%	2.22%	2500m	1k
GR0124035693	HELLENIC REPUBLIC	GGB 29	3.875%	12/3/29	Ba1	BBB	BBB	104.50	104.70	2.42%	2.36%	4000m	1k
GR0124036709	HELLENIC REPUBLIC	GGB 30	1.50%	18/6/30	Ba1	BBB	BBB	95.35	95.50	2.60%	2.56%	5500m	1k
GR0124037715	HELLENIC REPUBLIC	GGB 31	0.750%	18/6/31	Ba1	BBB	BBB	89.70	89.85	2.78%	2.75%	6000m	1k
GR0124038721	HELLENIC REPUBLIC	GGB 32	1.75%	18/6/32	Ba1	BBB	BBB	93.05	93.20	2.93%	2.91%	3000m	1k
GR0128015725	HELLENIC REPUBLIC	GGB 33	3.90%	30/1/33	Ba1	BBB	BBB	105.25	105.40	3.07%	3.05%	6091m	0.001k
GR0124039737	HELLENIC REPUBLIC	GGB 33	4.25%	15/6/33	Ba1	BBB	BBB	107.55	107.75	3.11%	3.08%	3500m	1k
GR0124040743	HELLENIC REPUBLIC	GGB 34	3.375%	15/6/34	Ba1	BBB	BBB	100.90	101.10	3.25%	3.22%	4000m	1k
GR0128016731	HELLENIC REPUBLIC	GGB 35	1.88%	4/2/35	Ba1	BBB	BBB	88.50	88.70	3.35%	3.32%	4500m	1K
GR0124041758	HELLENIC REPUBLIC	GGB 35	3.625%	15/6/35	Ba1	BBB	BBB	102.00	102.20	3.37%	3.35%	4000m	1k
GR0133011248	HELLENIC REPUBLIC	GGB 37	4.00%	30/1/37	Ba1	BBB	BBB	104.60	104.85	3.49%	3.47%	4805m	0.001k
GR0128017747	HELLENIC REPUBLIC	GGB 38	4.375%	18/7/38	Ba1	BBB	BBB	107.10	107.35	3.66%	3.64%	3500m	1k
GR0138015814	HELLENIC REPUBLIC	GGB 42	4.20%	30/1/42	Ba1	BBB	BBB	104.80	105.20	3.80%	3.76%	4604m	0.001k
GR0138017836	HELLENIC REPUBLIC	GGB 52	1.88%	24/1/52	Ba1	BBB	BBB	64.40	64.80	4.13%	4.09%	3500m	1k
GR0138018842	HELLENIC REPUBLIC	GGB 54	4.13%	15/6/54	Ba1	BBB	BBB	98.35	98.75	4.22%	4.20%	3000m	1k
GR/CY FINANCIALS													
Senior													
XS2562213145	ALPHA BANK	*ALPHA 27-26	7.50%	16/6/27	Baa1	BB+		103.25	104.25	1.27%	-0.50%	450m	100k
XS2388172855	ALPHA BANK	*ALPHA 28-27	2.25%	23/3/28	Baa1	BB+		99.75	100.75	2.44%	1.66%	500m	100k
XS2640904319	ALPHA BANK	*ALPHA 29-28	6.875%	27/6/29	Baa1	BB+		110.375	111.25	2.62%	2.29%	500m	100k
XS2761146468	ALPHA BANK	*ALPHA 30-29	5.000%	12/5/30	Baa1	BB+		106.25	107.25	3.05%	2.75%	400m	100k
XS3219374975	ALPHA BANK	*ALPHA 31-30	3.125%	30/10/31	Baa1	BB+		99.00	99.75	3.35%	3.18%	500m	100k
XS2559486019	PIRAEUS BANK	*TPEIR 27-26	8.25%	28/1/27	Baa2	BB+		101.35	102.25	-0.81%	-6.37%	350m	100k
XS2400040460	PIRAEUS BANK	*TPEIR 27-26	3.875%	3/11/27	Baa2	BB+		101.00	102.00	2.74%	1.64%	500m	100k
XS2644936259	PIRAEUS BANK	*TPEIR 28-27	7.250%	13/7/28	Baa2	BB+		107.625	108.50	2.33%	1.81%	500m	100k
XS3085616079	PIRAEUS BANK	*TPEIR 28-27	3.000%	3/12/28	Baa2			100.00	101.00	3.00%	2.48%	500m	100k
XS2728486536	PIRAEUS BANK	*TPEIR 29-28	6.750%	5/12/29	Baa2	BB+		110.85	111.75	2.92%	2.63%	500m	100k
XS2845167613	PIRAEUS BANK	*TPEIR 29-28	4.625%	17/7/29	Baa2	BB+		104.35	105.25	3.32%	3.06%	650m	100k
XS2802909478	PIRAEUS BANK	*TPEIR 30-29	5.000%	16/4/30	Baa2	BB+		106.00	107.00	3.09%	2.78%	500m	100k
XS3244184159	PIRAEUS BANK	*TPEIR 31-30	3.375%	2/12/30	Baa2	BB+		99.75	100.25	3.44%	3.31%	500m	100k
XS258592932	NBG	*ETEGA 27-26	7.25%	22/11/27	Baa1	BBB-	BB+	104.85	105.75	2.11%	1.21%	500m	100k
XS2756298639	NBG	*ETEGA 29-28	4.50%	29/1/29	Baa1	BBB-	BB+	103.65	104.75	2.73%	2.21%	600m	100k
XS3097930138	NBG	*ETEGA 29-28	2.75%	21/7/29	Baa1			99.25	100.00	3.05%	2.75%	750m	100k
XS2940309649	NBG	*ETEGA 30-29	3.50%	19/11/30	Baa1	BBB-	BB+	101.50	102.35	3.09%	2.86%	650m	100k
XS3238244282	NBG	*ETEGA 32-31	3.375%	27/11/31	Baa1	BBB-	BB+	99.75	100.25	3.42%	3.33%	500m	100k
XS2338193019	EUROBANK	*EUROB 27-26	2.00%	5/5/27	Baa1	BBB-	BB+	99.35	100.25	3.55%	1.38%	500m	100K
XS2385386029	EUROBANK	*EUROB 28-27	2.25%	14/3/28	Baa1	BBB-	BB+	99.00	100.00	3.06%	2.25%	500m	100k
XS3110850347	EUROBANK	*EUROB 28-27	2.875%	7/7/28	Baa1		BBB-	100.125	101.00	2.79%	2.22%	500m	100k
XS2579816146	EUROBANK	*EUROB 29-28	7.00%	26/1/29	Baa1	BBB-	BB+	108.875	109.75	2.68%	2.28%	500m	100k
XS2724510792	EUROBANK	*EUROB 29-28	5.875%	28/11/29	Baa1	BBB-	BB+	108.50	109.50	2.86%	2.53%	500m	100k
XS2904504979	EUROBANK	*EUROB 30-29	4.000%	24/9/30	Baa1	BBB-	BB+	103.00	104.00	3.15%	2.87%	850m	100k
XS2956845262	EUROBANK	*EUROB 30-29	3.250%	12/3/30	Baa1	BBB-	BB+	100.00	101.00	3.25%	2.92%	600m	100k
XS2806452145	EUROBANK	*EUROB 31-30	4.875%	30/4/31	Baa1	BBB-	BB+	106.625	107.50	3.23%	3.02%	650m	100K
XS2355059168	BANK OF CYPRUS	*BOCYCY 27-26	2.50%	24/6/27	Ba1	BBB-		99.125	100.125	4.08%	2.24%	300m	100k
XS2648493570	BANK OF CYPRUS	*BOCYCY 28-27	7.375%	25/7/28	Ba1	BBB-		107.375	108.25	2.69%	2.17%	350m	100k
XS2801451571	BANK OF CYPRUS	*BOCYCY 29-28	5.000%	2/5/29	Ba1	BBB-		104.875	105.875	2.87%	2.45%	300m	100k
Tier 2													
XS2307437629	ALPHA BANK	*ALPHA 31-26	5.50%	11/6/31	Baa3	B-		100.50	101.50	4.39%	2.48%	500m	100k
XS2835739660	ALPHA BANK	*ALPHA 34-29	6.00%	13/9/34	Baa3	B-		107.50	108.50	3.68%	3.39%	500m	100k
XS3124434492	ALPHA BANK	*ALPHA 36-31	4.31%	23/7/36	Baa3			101.25	102.25	4.05%	3.85%	500m	100k
XS2747093321	PIRAEUS BANK	*TPEIR 34-29	7.25%	17/1/29	Ba2	B-		109.50	110.50	3.95%	3.62%	500m	100k
XS2901369897	PIRAEUS BANK	*TPEIR 35-30	5.375%	18/9/35	Ba2	B-		104.50	105.50	4.26%	4.02%	650m	100k
XS2595343059	NBG	*ETEGA 34-28	8.00%	10/3/34	Ba1			111.50	112.50	3.64%	3.29%	500m	100k
XS2790334184	NBG	*ETEGA 35-30	5.875%	28/6/35	Ba1			106.75	107.75	4.13%	3.88%	500m	100k
XS2562543442	EUROBANK	*EUROB 32-27	10.00%	6/12/32	Ba1		BB-	113.00	114.00	3.20%	2.72%	300m	100k
XS2752471206	EUROBANK	*EUROB 34-29	6.25%	25/4/34	Ba1		BB-	106.75	107.75	3.92%	3.59%	300m	100k
XS2987792269	EUROBANK	*EUROB 35-29	4.25%	30/1/35	Ba1		BB-	99.75	100.75	4.31%	4.05%	559m	100k
XS3093364290	CREDIA BANK	*TATTGA 30-35	7.375%	13/6/35	B2			107.00	108.00	5.57%	5.33%	150m	100k
XS3104415545	OPTIMA BANK	*OPTIMA 30-35	5.50%	30/9/35	B2			102.75	103.75	4.81%	4.56%	150m	