ATHLOS CAPITAL

03/11/2026

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-	99.00	99.50	3.76%	2.62%	1250m	1k
XS1883942648	REPUBLIC OF CYPRUS	CYPRUS 28	2.375%	25/9/28	A3	A-	A-	98.00	98.50	3.49%	3.20%	1500m	1k
XS2105095777	REPUBLIC OF CYPRUS	CYPRUS 30	0.625%	21/1/30	A3	A-	A-	90.50	91.00	3.82%	3.65%	1000m	1k
XS2849767202	REPUBLIC OF CYPRUS	CYPRUS 31	3.250%	27/6/31	A3	A-	A-	98.00	98.75	3.72%	3.54%	1000m	1k
XS2434393968	REPUBLIC OF CYPRUS	CYPRUS 32	0.95%	20/1/32	A3	A-	A-	86.50	87.50	3.86%	3.63%	1000m	1k
XS2610236445	REPUBLIC OF CYPRUS	CYPRUS 33	4.13%	13/4/33	A3	A-	A-	101.50	102.50	3.85%	3.68%	1000m	1k
XS1956050923	REPUBLIC OF CYPRUS	CYPRUS 34	2.750%	26/2/34	A3	A-	A-	92.50	93.50	3.95%	3.78%	1100m	1k
XS3281842578	REPUBLIC OF CYPRUS	CYPRUS 36	3.25%	28/1/36	A3	A-	A-	93.00	94.00	4.18%	4.04%	1000m	1k
XS2105097393	REPUBLIC OF CYPRUS	CYPRUS 40	1.250%	21/1/40	A3	A-	A-	69.00	70.00	4.39%	4.27%	1250m	1k
XS1989383788	REPUBLIC OF CYPRUS	CYPRUS 49	2.750%	3/2/49	A3	A-	A-	75.00	76.00	4.55%	4.46%	1000m	1k
XS2157183950	REPUBLIC OF CYPRUS	CYPRUS 50	2.250%	16/4/50	A3	A-	A-	66.50	67.50	4.62%	4.53%	500m	1k
	GGBs												
GR0118020685	HELLENIC REPUBLIC	GGB 27	2.00%	22/4/27	Baa3	BBB	BBB	99.55	99.75	2.96%	2.52%	3500m	1k
GR0124034688	HELLENIC REPUBLIC	GGB 28	3.75%	30/1/28	Baa3	BBB	BBB	100.70	100.90	3.15%	2.99%	5963m	0.001k
GR0114033583	HELLENIC REPUBLIC	GGB 28	3.875%	15/6/28	Baa3	BBB	BBB	100.85	101.05	3.31%	3.19%	2500m	1k
GR0124035693	HELLENIC REPUBLIC	GGB 29	3.875%	12/3/29	Baa3	BBB	BBB	100.95	101.20	3.44%	3.33%	4000m	1k
GR0124036709	HELLENIC REPUBLIC	GGB 30	1.50%	18/6/30	Baa3	BBB	BBB	92.80	93.05	3.66%	3.58%	5500m	1k
GR0124037715	HELLENIC REPUBLIC	GGB 31	0.750%	18/6/31	Baa3	BBB	BBB	87.10	87.35	3.85%	3.79%	6000m	1k
GR0124038721	HELLENIC REPUBLIC	GGB 32	1.75%	18/6/32	Baa3	BBB	BBB	89.25	89.55	3.92%	3.85%	3000m	1k
GR0128015725	HELLENIC REPUBLIC	GGB 33	3.90%	30/1/33	Baa3	BBB	BBB	99.30	99.60	4.03%	3.97%	6091m	0.001k
GR0124039737	HELLENIC REPUBLIC	GGB 33	4.25%	15/6/33	Baa3	BBB	BBB	101.00	101.30	4.07%	4.02%	3500m	1k
GR0124040743	HELLENIC REPUBLIC	GGB 34	3.375%	15/6/34	Baa3	BBB	BBB	94.70	95.00	4.20%	4.15%	4000m	1k
GR0128016731	HELLENIC REPUBLIC	GGB 35	1.88%	4/2/35	Baa3	BBB	BBB	83.60	83.90	4.27%	4.23%	4500m	1K
GR0124041758	HELLENIC REPUBLIC	GGB 35	3.625%	15/6/35	Baa3	BBB	BBB	95.10	95.35	4.32%	4.28%	4000m	1k
GR0124042764	HELLENIC REPUBLIC	GGB 36	3.375%	16/6/36	Baa3	BBB	BBB	92.00	92.25	4.41%	4.38%	7550m	1k
GR0133011248	HELLENIC REPUBLIC	GGB 37	4.00%	30/1/37	Baa3	BBB	BBB	96.50	97.00	4.43%	4.37%	4805m	0.001k
GR0128017747	HELLENIC REPUBLIC	GGB 38	4.375%	18/7/38	Baa3	BBB	BBB	98.75	99.25	4.51%	4.46%	3500m	1k
GR0138015814	HELLENIC REPUBLIC	GGB 42	4.20%	30/1/42	Baa3	BBB	BBB	95.50	96.00	4.62%	4.57%	4604m	0.001k
GR0138017836	HELLENIC REPUBLIC	GGB 52	1.88%	24/1/52	Baa3	BBB	BBB	57.25	58.75	4.85%	4.70%	3500m	1k
GR0138018842	HELLENIC REPUBLIC	GGB 54	4.125%	15/6/54	Baa3	BBB	BBB	88.50	89.00	4.89%	4.86%	3000m	1k
	GR/CY FINANCIALS												
	Senior												
XS2640904319	ALPHA BANK	*ALPHA 29-28	6.875%	27/6/29	Baa1	BB+		104.50	105.25	3.97%	3.51%	500m	100k
XS2761146468	ALPHA BANK	*ALPHA 30-29	5.000%	12/5/30	Baa1	BB+		101.50	102.25	4.35%	4.03%	400m	100k
XS3219374975	ALPHA BANK	*ALPHA 31-30	3.125%	30/10/31	Baa1	BB+		95.00	95.75	4.52%	4.31%	500m	100k
XS3518480655	ALPHA BANK	*ALPHA 31-30	4.388%	28/3/31	Baa1	BB+		99.50	100.25	4.54%	4.30%		
XS3357187809	ALPHA BANK	*ALPHA 32-31	3.750%	6/5/32	Baa1	BB+		96.25	97.00	4.69%	4.50%	600m	100k
XS3292029769	ALPHA BANK	*ALPHA 33-32	3.500%	10/2/33	Baa1			94.50	95.25	4.70%	4.53%	750m	100k
XS2644936259	PIRAEUS BANK	*TPEIR 28-27	7.250%	13/7/28	Baa1	BB+		102.75	103.25	3.08%	2.37%	500m	100k
XS3085616079	PIRAEUS BANK	*TPEIR 28-27	3.000%	3/12/28	Baa1			98.75	99.25	4.21%	3.72%	500m	100k
XS2728486536	PIRAEUS BANK	*TPEIR 29-28	6.750%	5/12/29	Baa1	BB+		105.25	106.00	4.06%	3.70%	500m	100k
XS2845167613	PIRAEUS BANK	*TPEIR 29-28	4.625%	17/7/29	Baa1	BB+		100.75	101.50	4.32%	4.02%	650m	100k
XS2802909478	PIRAEUS BANK	*TPEIR 30-29	5.000%	16/4/30	Baa1	BB+		101.50	102.25	4.33%	4.00%	500m	100k
XS3244184159	PIRAEUS BANK	*TPEIR 31-30	3.375%	2/12/30	Baa1	BB+		95.50	96.25	4.89%	4.63%	500m	100k
XS3444075413	PIRAEUS BANK	*TPEIR 32-31	4.000%	3/9/32	Baa1	BB+		97.25	98.00	4.65%	4.47%	500m	100k
XS2756298639	NBG	*ETEGA 29-28	4.50%	29/1/29	Baa1	BBB-	BB+	100.50	101.50	4.06%	3.23%	600m	100k
XS3097930138	NBG	*ETEGA 29-28	2.75%	21/7/29	Baa1			97.50	98.50	4.29%	3.67%	750m	100k
XS2940309649	NBG	*ETEGA 30-29	3.50%	19/11/30	Baa1	BBB-	BB+	97.50	98.25	4.40%	4.12%	650m	100k
XS3284396622	NBG	*ETEGA 31-30	3.125%	4/2/31	Baa1	BBB-		95.75	96.75	4.56%	4.21%	600m	100k
XS3238244282	NBG	*ETEGA 32-31	3.375%	27/11/31	Baa1	BBB-	BB+	94.50	95.50	4.62%	4.38%	500m	100k
XS2385386029	EUROBANK	*EUROB 28-27	2.25%	14/3/28	Baa1	BBB-	BB+	99.25	99.75	4.34%	2.92%	500m	100k
XS3110850347	EUROBANK	* EUROB 28 -27	2.875%	7/7/28	Baa1		BBB-	99.25	99.75	3.99%	3.23%	500m	100k
XS2579816146	EUROBANK	*EUROB 29-28	7.00%	26/1/29	Baa1	BBB-	BB+	103.50	104.25	3.99%	3.38%	500m	100k
XS2724510792	EUROBANK	*EUROB 29-28	5.875%	28/11/29	Baa1	BBB-	BB+	103.25	104.00	4.19%	3.82%	500m	100k
XS3344454619	EUROBANK	*EUROB 29-28	3.375%	17/7/29	Baa1		BBB-	98.50	99.25	4.30%	3.83%	300m	100k
XS2904504979	EUROBANK	*EUROB 30-29	4.000%	24/9/30	Baa1	BBB-	BB+	99.00	100.00	4.37%	4.00%	850m	100k
XS2956845262	EUROBANK	*EUROB 30-29	3.250%	12/3/30	Baa1	BBB-	BB+	97.00	98.00	4.62%	4.15%	600m	100k
XS2806452145	EUROBANK	*EUROB 31-30	4.875%	30/4/31	Baa1	BBB-	BB+	101.00	102.00	4.55%	4.24%	650m	100K
XS3386670270	EUROBANK	*EUROB 32-31	3.875%	25/5/32	Baa1	BBB-	BB+	96.75	97.50	4.68%	4.49%	700m	100k
XS3489639370	EUROBANK	*EUROB 33-32	4.125%	9/8/33	Baa1	BBB-	BBB	97.00	97.75	4.73%	4.57%	600m	100k
XS2648493570	BANK OF CYPRUS	* BOCYCY 28-27	7.38%	25/7/28	Baa3	BBB-		102.00	103.00	4.41%	3.04%	350m	100k
XS2801451571	BANK OF CYPRUS	* BOCYCY 29-28	5.000%	2/5/29	Baa3	BBB-		100.75	101.75	6.16%	4.75%	300m	100k
XS3311171881	BANK OF CYPRUS	*BOCYCY 30-31	3.875%	20/5/31	Baa3			97.00	97.75	7.17%	6.61%	300m	100k
	Tier 2												
XS2835739660	ALPHA BANK	*ALPHA 34-29	6.00%	13/9/34	Baa3	B-		102.00	103.00	5.14%	4.73%	500m	100k
XS3124434492	ALPHA BANK	*ALPHA 36-31	4.31%	23/7/36	Baa3			95.00	96.00	5.54%	5.28%	500m	100k
XS2747093321	PIRAEUS BANK	*TPEIR 34-29	7.25%	17/1/29	Ba2	B-		104.50	105.50	5.02%	4.55%	500m	100k
XS2901369897	PIRAEUS BANK	*TPEIR 35-30	5.375%	18/9/35	Ba2	B-		100.00	101.00	5.36%	5.06%	650m	100k
XS2595343059	NBG	*ETEGA 34-28	8.00%	10/3/34	Baa3			106.00	107.00	4.64%	4.11%	500m	100k
XS2790334184	NBG	*ETEGA 35-30	5.875%	28/6/35	Baa3			102.50	103.50	5.04%	4.72%	500m	100k
XS2562543442	EUROBANK	*EUROB 32-27	10.00%	6/12/32	Ba1		BB-	105.50	106.50	4.67%	3.76%	300m	100k
XS2752471206	EUROBANK	*EUROB 34-29	6.25%	25/4/34	Ba1		BB-	102.50	103.50	5.02%	4.55%	300m	100k
XS2987792269	EUROBANK	*EUROB 35-29	4.25%	30/1/35	Ba1		BB-	96.50	97.50	5.45%	5.10%	559m	100k
XS3277937135	EUROBANK	*EUROB 37-32	4.125%	29/4/37	Ba1			93.50	94.50	5.59%	5.35%	400m	100k
XS3093364290	CREDIA BANK	*TATTGA 30-35	7.375%	13/6/35	B1			105.00	106.00	5.78%	5.48%	150m	100k
XS3104415545	OPTIMA BANK	*OPTIMA 30-35	5.50%	30/9/35	Ba3			99.50	100.50	5.65%	5.33%	150m	100k
XS3172420930	BANK OF CYPRUS	*BOCHLN 36-31	4.250%	18/9/36	Ba1			95.00	96.00	5.56%	5.29%	300m	100k
XS2597995112	EUROBANK CYPRUS	*ERBKCY 33-28	10.25%	14/6/33	Ba2		BB	113.00	114.00	0.57%	-0.08%	12m	100k
CY0241190319	HELLAS DIRECT	*HDINSU 35-30	8.000%	4/6/35				101.00	103.00	7.82%	7.50%	20m	100k
CH1560419793	HELLAS DIRECT	*HDINSU 36-31	8.000%	30/12/36				100.00	102.00	7.99%	7.51%	4m	100k
	AT1												
XS2805274326	ALPHA BANK	*ALPHA PERP-28	11.875%		Ba3			107.50	108.50	5.60%	4.82%	400m	200k
XS2583633966	ALPHA BANK	*ALPHA PERP-30	7.500%		Ba3			103.00	104.00	6.55%	6.24%	300m	200k
XS3103647031	PIRAEUS BANK	*TPEIR PERP-30	6.75%		B1			100.50	101.50	6.61%	6.33%	400m	200k
XS3201977595	PIRAEUS BANK	*TPEIR PERP -32	6.125%		B1			95.00	96.00	7.17%	6.96%	600m	200k
XS3290846040	NBG	*ETEGA PERP-31	5.800%		Ba3			96.00	97.00	6.79%	6.54%	500m	200k
XS3044351867	EUROBANK	*EUROB PERP -31	6.63%		Ba3			99.50	100.50	6.75%	6.50%	500m	200k
XS3224517410	EUROBANK	*EUROB PERP-33	6.25%		Ba3			95.50	96.50	7.07%	6.89%	600m	200k
XS3093383324	CREDIA BANK	*TATTGA PERP 31	9.375%		B3			104.00	105.00	8.23%	7.96%	100m	100k
XS3393974491	OPTIMA BANK	*OPTIMA PERP-31	6.75%					95.00	96.00	8.07%	7.80%	200m	200k
XS2638438510	BANK OF CYPRUS	*BOCHLN PERP-28	11.875%		B1			109.50	110.50	6.98%	6.50%	220m	200k
	GR CORPORATES												
XS2199268470	TITAN	TITKGA 27	2.75%	7/9/27		BBB-	BB+	99.25	100.00	3.66%	2.75%	250m	100k
XS2731293168	TITAN	TITGKA 29	4.25%	13/6/29				101.00	101.75	3.75%	3.38%	150m	100k
XS3263933049	TITAN	TITKGA 31	3.50%	4/2/31		BBB-	BB+	96.25	97.00	4.49%	4.28%	500m	100k
XS2867254224	HELLENIC ENERGY	ELPEGA 29	4.25%	24/7/29				100.00	101.00	4.25%	3.86%	450m	100k
XS2920504292	METLEN	METLEN 29	4.00%	17/10/29		BB+	BB+	97.50	98.50	4.93%	4.55%	750m	100k
XS3238225224	METLEN	METLEN 31	3.88%	26/5/31		BB+	BB+	97.50	98.50	4.40%	4.15%	600m	100k
XS3408982067	MOTOR OIL	MOHGA 31	3.750%	18/6/31				95.00	96.00	4.97%	4.72%	400m	100k
XS2359929812	PUBLIC POWER CORP	PPCGA 28	3.375%	31/7/28		BB-	BB-	98.00	98.75	4.58%	4.13%	500m	100K
XS3195996494	PUBLIC POWER CORP	PPCGA 30	4.250%	31/10/30				98.00	98.75	4.81%	4.60%	775m	100K
XS2929387996	PUBLIC POWER CORP	PPCGA 31	4.625%	31/10/31		BB-	BB-	98.50	99.50	4.97%	4.74%	600m	100k
XS2864440321	SANI/IKOS	*SANIIK 30	7.250%	31/7/30	Caa2		B-	99.00	100.00	7.56%	7.25%	350m	100k
XS2603999264	FRIGOGLASS	FRIGOD 28	10.000%	20/4/28				102.00	103.00	8.53%	7.81%	150m	1k
XS31922259516	INTRALOT	INLOTG 31	6.750%	15/10/31	B3	B	B-	28.00	33.00	42.96%	37.47%	600m	100k
XS3325244963	ATHENS INTERNATIONAL AIRPORT	AIAGA 33	3.750%	24/6/33				97.00	98.00	4.28%	4.10%	500m	100k
XS3458329631	AKTOR SA	AKTRGA 31	7.875%	3/8/31				95.00	96.00	9.19%	8.92%	300m	100k
XS3550567245	GEK TERNA	GEKTER 33	4.75%	2/11/33	Baa3	BBB-		99.50	100.50	4.84%	4.66%	500m	100k
CH1402968643	**ATHLOS BALANCED STRATEGY AMC								105.50			59m	100k
CH1587533782	***ATHLOS BALANCED STRATEGY RETAIL AMC								98.93			4m	0.1k

*Quoted yields are "yield to call"
** Price as of 30/10/2026
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