

# ATHLOS CAPITAL

23/06/2026

| ISIN                    | Issuer             | Name           | Coupon  | Maturity | Mdys | S&P  | Fitch | Bid Price | Ask Price | Bid Yield | Ask Yield | Outstanding | Min    |
|-------------------------|--------------------|----------------|---------|----------|------|------|-------|-----------|-----------|-----------|-----------|-------------|--------|
| <b>CY SOVEREIGN</b>     |                    |                |         |          |      |      |       |           |           |           |           |             |        |
| X52157184255            | REPUBLIC OF CYPRUS | CYPRUS 27      | 1.500%  | 16/4/27  | A3   | A-   | A-    | 99.50     | 100.00    | 2.12%     | 1.50%     | 1250m       | 1k     |
| X51883942648            | REPUBLIC OF CYPRUS | CYPRUS 28      | 2.375%  | 25/9/28  | A3   | A-   | A-    | 99.50     | 100.00    | 2.60%     | 2.37%     | 1500m       | 1k     |
| X52105095777            | REPUBLIC OF CYPRUS | CYPRUS 30      | 0.625%  | 21/1/30  | A3   | A-   | A-    | 91.75     | 92.50     | 3.10%     | 2.86%     | 1000m       | 1k     |
| X52849767202            | REPUBLIC OF CYPRUS | CYPRUS 31      | 3.250%  | 27/6/31  | A3   | A-   | A-    | 100.75    | 101.50    | 3.09%     | 2.92%     | 1000m       | 1k     |
| X52434393968            | REPUBLIC OF CYPRUS | CYPRUS 32      | 0.95%   | 20/1/32  | A3   | A-   | A-    | 88.50     | 89.50     | 3.24%     | 3.03%     | 1000m       | 1k     |
| X52610236445            | REPUBLIC OF CYPRUS | CYPRUS 33      | 4.13%   | 13/4/33  | A3   | A-   | A-    | 105.50    | 106.50    | 3.21%     | 3.05%     | 1000m       | 1k     |
| X51956050923            | REPUBLIC OF CYPRUS | CYPRUS 34      | 2.750%  | 26/2/34  | A3   | A-   | A-    | 97.00     | 97.75     | 3.20%     | 3.08%     | 1100m       | 1k     |
| X53281842578            | REPUBLIC OF CYPRUS | CYPRUS 36      | 3.25%   | 28/1/36  | A3   | A-   | A-    | 99.00     | 100.00    | 3.37%     | 3.25%     | 1000m       | 1k     |
| X52105097393            | REPUBLIC OF CYPRUS | CYPRUS 40      | 1.250%  | 21/1/40  | A3   | A-   | A-    | 74.00     | 75.00     | 3.72%     | 3.61%     | 1250m       | 1k     |
| X51989383788            | REPUBLIC OF CYPRUS | CYPRUS 49      | 2.750%  | 3/2/49   | A3   | A-   | A-    | 82.00     | 83.00     | 3.96%     | 3.89%     | 1000m       | 1k     |
| X52157183950            | REPUBLIC OF CYPRUS | CYPRUS 50      | 2.250%  | 16/4/50  | A3   | A-   | A-    | 72.00     | 73.00     | 4.12%     | 4.04%     | 500m        | 1k     |
| <b>GGBs</b>             |                    |                |         |          |      |      |       |           |           |           |           |             |        |
| GR0118019679            | HELLENIC REPUBLIC  | GGB 07 26      | 1.875%  | 23/7/26  | Baa3 | BBB  | BBB   | 99.90     | 100.00    | 3.13%     | 1.84%     | 2500m       | 1k     |
| GR0118020685            | HELLENIC REPUBLIC  | GGB 27         | 2.00%   | 22/4/27  | Baa3 | BBB  | BBB   | 99.55     | 99.75     | 2.55%     | 2.30%     | 3500m       | 1k     |
| GR0124034688            | HELLENIC REPUBLIC  | GGB 28         | 3.75%   | 30/1/28  | Baa3 | BBB  | BBB   | 101.80    | 102.05    | 2.58%     | 2.42%     | 5963m       | 0.001k |
| GR0114033583            | HELLENIC REPUBLIC  | GGB 28         | 3.875%  | 15/6/28  | Baa3 | BBB  | BBB   | 102.25    | 102.50    | 2.69%     | 2.56%     | 2500m       | 1k     |
| GR0124035693            | HELLENIC REPUBLIC  | GGB 29         | 3.875%  | 12/3/29  | Baa3 | BBB  | BBB   | 102.90    | 103.15    | 2.75%     | 2.65%     | 4000m       | 1k     |
| GR0124036709            | HELLENIC REPUBLIC  | GGB 30         | 1.50%   | 18/6/30  | Baa3 | BBB  | BBB   | 94.65     | 94.90     | 2.94%     | 2.87%     | 5500m       | 1k     |
| GR0124037715            | HELLENIC REPUBLIC  | GGB 31         | 0.750%  | 18/6/31  | Baa3 | BBB  | BBB   | 89.55     | 89.80     | 3.04%     | 2.98%     | 6000m       | 1k     |
| GR0124038721            | HELLENIC REPUBLIC  | GGB 32         | 1.75%   | 18/6/32  | Baa3 | BBB  | BBB   | 92.45     | 92.65     | 3.15%     | 3.12%     | 3000m       | 1k     |
| GR0128015725            | HELLENIC REPUBLIC  | GGB 33         | 3.90%   | 30/1/33  | Baa3 | BBB  | BBB   | 104.10    | 104.40    | 3.20%     | 3.15%     | 6091m       | 0.001k |
| GR0124039737            | HELLENIC REPUBLIC  | GGB 33         | 4.25%   | 15/6/33  | Baa3 | BBB  | BBB   | 106.30    | 106.55    | 3.23%     | 3.19%     | 3500m       | 1k     |
| GR0124040743            | HELLENIC REPUBLIC  | GGB 34         | 3.375%  | 15/6/34  | Baa3 | BBB  | BBB   | 99.85     | 100.15    | 3.40%     | 3.35%     | 4000m       | 1k     |
| GR0128016731            | HELLENIC REPUBLIC  | GGB 35         | 1.88%   | 4/2/35   | Baa3 | BBB  | BBB   | 88.20     | 88.45     | 3.48%     | 3.45%     | 4500m       | 1k     |
| GR0124041758            | HELLENIC REPUBLIC  | GGB 35         | 3.625%  | 15/6/35  | Baa3 | BBB  | BBB   | 100.90    | 101.15    | 3.51%     | 3.47%     | 4000m       | 1k     |
| GR0124042764            | HELLENIC REPUBLIC  | GGB 36         | 3.375%  | 16/6/36  | Baa3 | BBB  | BBB   | 98.15     | 98.35     | 3.60%     | 3.57%     | 7550m       | 1k     |
| GR0133011248            | HELLENIC REPUBLIC  | GGB 37         | 4.00%   | 30/1/37  | Baa3 | BBB  | BBB   | 103.00    | 103.50    | 3.65%     | 3.60%     | 4805m       | 0.001k |
| GR0128017747            | HELLENIC REPUBLIC  | GGB 38         | 4.375%  | 18/7/38  | Baa3 | BBB  | BBB   | 105.75    | 106.15    | 3.77%     | 3.73%     | 3500m       | 1k     |
| GR0138015814            | HELLENIC REPUBLIC  | GGB 42         | 4.20%   | 30/1/42  | Baa3 | BBB  | BBB   | 102.60    | 103.10    | 3.97%     | 3.93%     | 4604m       | 0.001k |
| GR0138017836            | HELLENIC REPUBLIC  | GGB 52         | 1.88%   | 24/1/52  | Baa3 | BBB  | BBB   | 62.75     | 63.25     | 4.30%     | 4.26%     | 3500m       | 1k     |
| GR0138018842            | HELLENIC REPUBLIC  | GGB 54         | 4.13%   | 15/6/54  | Baa3 | BBB  | BBB   | 96.50     | 97.00     | 4.34%     | 4.31%     | 3000m       | 1k     |
| <b>GR/CY FINANCIALS</b> |                    |                |         |          |      |      |       |           |           |           |           |             |        |
| <b>Senior</b>           |                    |                |         |          |      |      |       |           |           |           |           |             |        |
| X52388172855            | ALPHA BANK         | *ALPHA 28-27   | 2.25%   | 23/3/28  | Baa1 | BB+  |       | 99.8      | 99.50     | 2.51%     | 2.92%     | 500m        | 100k   |
| X52640904319            | ALPHA BANK         | *ALPHA 29-28   | 6.875%  | 27/6/29  | Baa1 | BB+  |       | 106.50    | 107.25    | 3.46%     | 3.09%     | 500m        | 100k   |
| X52761146468            | ALPHA BANK         | *ALPHA 30-29   | 5.000%  | 12/5/30  | Baa1 | BB+  |       | 103.50    | 104.00    | 3.69%     | 3.51%     | 400m        | 100k   |
| X53219374975            | ALPHA BANK         | *ALPHA 31-30   | 3.125%  | 30/10/31 | Baa1 | BB+  |       | 97.00     | 97.50     | 3.88%     | 3.76%     | 500m        | 100k   |
| X53357187809            | ALPHA BANK         | *ALPHA 32-31   | 3.750%  | 6/5/32   | Baa1 | BB+  |       | 99.50     | 99.75     | 3.86%     | 3.81%     | 600m        | 100k   |
| X53292029769            | ALPHA BANK         | *ALPHA 33-32   | 3.500%  | 10/2/33  | Baa2 | BB+  |       | 97.75     | 98.50     | 3.95%     | 3.80%     | 750m        | 100k   |
| X52400040460            | PIRAEUS BANK       | *TPEIR 27-26   | 3.875%  | 3/11/27  | Baa2 | BB+  |       | 100.00    | 100.50    | 3.78%     | 2.41%     | 500m        | 100k   |
| X52644936259            | PIRAEUS BANK       | *TPEIR 28-27   | 7.250%  | 13/7/28  | Baa2 | BB+  |       | 104.00    | 104.75    | 3.30%     | 2.60%     | 500m        | 100k   |
| X53085616079            | PIRAEUS BANK       | *TPEIR 28-27   | 3.000%  | 3/12/28  | Baa2 | BB+  |       | 99.00     | 99.50     | 3.72%     | 3.35%     | 500m        | 100k   |
| X52728486536            | PIRAEUS BANK       | *TPEIR 29-28   | 6.750%  | 5/12/29  | Baa2 | BB+  |       | 107.50    | 108.25    | 3.49%     | 3.18%     | 500m        | 100k   |
| X52845167613            | PIRAEUS BANK       | *TPEIR 29-28   | 4.625%  | 17/7/29  | Baa2 | BB+  |       | 102.00    | 102.75    | 3.92%     | 3.66%     | 650m        | 100k   |
| X52802909478            | PIRAEUS BANK       | *TPEIR 30-29   | 5.000%  | 16/4/30  | Baa2 | BB+  |       | 103.00    | 104.00    | 3.85%     | 3.48%     | 500m        | 100k   |
| X53244184159            | PIRAEUS BANK       | *TPEIR 31-30   | 3.375%  | 2/12/31  | Baa2 | BB+  |       | 97.75     | 98.50     | 4.05%     | 3.82%     | 500m        | 100k   |
| X52756298639            | NBG                | *ETEGA 29-28   | 4.50%   | 29/1/29  | Baa1 | BBB- | BB+   | 102.00    | 102.50    | 2.24%     | 1.09%     | 600m        | 100k   |
| X53097930138            | NBG                | *ETEGA 29-28   | 2.75%   | 21/7/29  | Baa1 | BBB- | BB+   | 101.50    | 102.50    | 3.51%     | 2.87%     | 750m        | 100k   |
| X52940309649            | NBG                | *ETEGA 30-29   | 3.50%   | 19/11/30 | Baa1 | BBB- | BB+   | 98.25     | 99.25     | 3.64%     | 3.13%     | 650m        | 100k   |
| X53384396622            | NBG                | *ETEGA 31-30   | 3.125%  | 4/2/31   | Baa1 | BBB- | BB+   | 99.50     | 100.50    | 3.65%     | 3.34%     | 600m        | 100k   |
| X53238244282            | NBG                | *ETEGA 32-31   | 3.375%  | 27/11/31 | Baa1 | BBB- | BB+   | 98.00     | 99.00     | 3.72%     | 3.42%     | 500m        | 100k   |
| X52338193019            | EUROBANK           | *EUROB 27-26   | 2.00%   | 5/5/27   | Baa1 | BBB- | BB+   | 98.00     | 98.50     | 3.79%     | 3.68%     | 500m        | 100k   |
| X52385386029            | EUROBANK           | *EUROB 28-27   | 2.25%   | 14/3/28  | Baa1 | BBB- | BB+   | 99.00     | 99.75     | 3.66%     | 2.59%     | 500m        | 100k   |
| X53110850347            | EUROBANK           | *EUROB 28-27   | 2.875%  | 7/7/28   | Baa1 | BBB- | BB+   | 99.00     | 99.75     | 3.88%     | 3.12%     | 500m        | 100k   |
| X52579816146            | EUROBANK           | *EUROB 29-28   | 7.00%   | 26/1/29  | Baa1 | BBB- | BB+   | 105.75    | 106.50    | 3.21%     | 2.75%     | 500m        | 100k   |
| X52724510792            | EUROBANK           | *EUROB 29-28   | 5.875%  | 28/11/29 | Baa1 | BBB- | BB+   | 105.75    | 106.50    | 3.36%     | 3.05%     | 500m        | 100k   |
| X53344454619            | EUROBANK           | *EUROB 29-28   | 3.375%  | 17/7/29  | Baa1 | BBB- | BB+   | 99.50     | 100.00    | 3.63%     | 3.37%     | 300m        | 100k   |
| X52904504979            | EUROBANK           | *EUROB 30-29   | 4.000%  | 24/9/30  | Baa1 | BBB- | BB+   | 100.50    | 101.50    | 3.83%     | 3.50%     | 850m        | 100k   |
| X52956845262            | EUROBANK           | *EUROB 30-29   | 3.250%  | 12/3/30  | Baa1 | BBB- | BB+   | 98.00     | 99.00     | 4.04%     | 3.64%     | 600m        | 100k   |
| X52806452145            | EUROBANK           | *EUROB 31-30   | 4.875%  | 30/4/31  | Baa1 | BBB- | BB+   | 103.50    | 104.50    | 3.87%     | 3.60%     | 650m        | 100k   |
| X53386670270            | EUROBANK           | *EUROB 32-31   | 3.875%  | 25/5/32  | Baa1 | BBB- | BB+   | 99.50     | 100.00    | 3.99%     | 3.87%     | 700m        | 100k   |
| X52648493570            | BANK OF CYPRUS     | *BOCYCY 28-27  | 7.38%   | 25/7/28  | Ba1  | BBB- |       | 99.50     | 100.50    | 7.85%     | 8.86%     | 350m        | 100k   |
| X52801451571            | BANK OF CYPRUS     | *BOCYCY 29-28  | 5.000%  | 2/5/29   | Ba1  | BBB- |       | 104.00    | 105.00    | 5.53%     | 2.62%     | 300m        | 100k   |
| X5311718881             | BANK OF CYPRUS     | *BOCYCY 30-31  | 3.875%  | 20/5/31  | Baa3 |      |       | 101.50    | 102.50    | 4.13%     | 3.57%     | 300m        | 100k   |
| <b>Tier 2</b>           |                    |                |         |          |      |      |       |           |           |           |           |             |        |
| X52835739660            | ALPHA BANK         | *ALPHA 34-29   | 6.00%   | 13/9/34  | Baa3 | B-   |       | 105.00    | 106.00    | 4.17%     | 3.82%     | 500m        | 100k   |
| X53124434492            | ALPHA BANK         | *ALPHA 36-31   | 4.31%   | 23/7/36  | Baa3 |      |       | 98.50     | 99.50     | 4.64%     | 4.42%     | 500m        | 100k   |
| X52747093321            | PIRAEUS BANK       | *TPEIR 34-29   | 7.25%   | 17/1/29  | Ba2  | B-   |       | 107.00    | 108.00    | 4.29%     | 3.90%     | 500m        | 100k   |
| X52901369897            | PIRAEUS BANK       | *TPEIR 35-30   | 5.375%  | 18/9/35  | Ba2  | B-   |       | 103.50    | 104.50    | 4.40%     | 4.13%     | 650m        | 100k   |
| X5295343059             | NBG                | *ETEGA 34-28   | 8.00%   | 10/3/34  | Ba1  |      |       | 108.50    | 109.50    | 4.00%     | 3.56%     | 500m        | 100k   |
| X52790334184            | NBG                | *ETEGA 35-30   | 5.875%  | 28/6/35  | Ba1  |      |       | 105.00    | 106.00    | 4.40%     | 4.11%     | 500m        | 100k   |
| X52562543442            | EUROBANK           | *EUROB 32-27   | 10.00%  | 6/12/32  | Ba1  | BB-  |       | 108.50    | 109.50    | 3.83%     | 3.16%     | 300m        | 100k   |
| X52752471206            | EUROBANK           | *EUROB 34-29   | 6.25%   | 25/4/34  | Ba1  | BB-  |       | 105.00    | 106.00    | 4.16%     | 3.76%     | 300m        | 100k   |
| X52987792269            | EUROBANK           | *EUROB 35-29   | 4.25%   | 30/1/35  | Ba1  | BB-  |       | 99.00     | 100.00    | 4.55%     | 4.24%     | 559m        | 100k   |
| X53277937135            | EUROBANK           | *EUROB 37-32   | 4.125%  | 29/4/37  | Ba1  |      |       | 97.00     | 98.00     | 4.74%     | 4.53%     | 400m        | 100k   |
| X53093364290            | CREDIA BANK        | *TATTGA 30-35  | 7.375%  | 13/6/35  | B2   |      |       | 106.50    | 107.50    | 5.50%     | 5.23%     | 150m        | 100k   |
| X53104415545            | OPTIMA BANK        | *OPTIMA 30-35  | 5.50%   | 30/9/35  | B2   |      |       | 101.50    | 102.50    | 5.08%     | 4.80%     | 150m        | 100k   |
| X53172420930            | BANK OF CYPRUS     | *BOCHLN 36-31  | 4.250%  | 18/9/36  | Ba1  |      |       | 98.00     | 99.00     | 4.73%     | 4.48%     | 300m        | 100k   |
| X52597995112            | EUROBANK CYPRUS    | *ERBKCY 33-28  | 10.25%  | 14/6/33  | Ba2  | BB   |       | 118.00    | 119.00    | -0.20%    | -0.70%    | 12m         | 100k   |
| CY0241190319            | HELLAS DIRECT      | *HDINSU 35-30  | 8.000%  | 4/6/35   | Ba2  |      |       | 100.00    | 102.00    | 8.00%     | 7.68%     | 20m         | 100k   |
| <b>AT1</b>              |                    |                |         |          |      |      |       |           |           |           |           |             |        |
| X52805274326            | ALPHA BANK         | *ALPHA PERP-28 | 11.875% |          | Ba3  |      |       | 111.00    | 112.00    | 4.74%     | 4.14%     | 400m        | 200k   |
| X52583633966            | ALPHA BANK         | *ALPHA PERP-30 | 7.500%  | </       |      |      |       |           |           |           |           |             |        |