

# ATHLOS CAPITAL

23/07/2026

| 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     | 2.89%     | 2.19%     | 1250m       | 1k     |
| XS1883942648                                                                     | REPUBLIC OF CYPRUS | CYPRUS 28     | 2.375% | 25/9/28  | A3   | A-   | A-    | 99.00     | 99.50     | 2.85%     | 2.61%     | 1500m       | 1k     |
| XS2105095772                                                                     | REPUBLIC OF CYPRUS | CYPRUS 30     | 0.625% | 21/1/30  | A3   | A-   | A-    | 92.00     | 92.50     | 3.07%     | 2.91%     | 1000m       | 1k     |
| XS2849767202                                                                     | REPUBLIC OF CYPRUS | CYPRUS 31     | 3.250% | 27/6/31  | A3   | A-   | A-    | 100.25    | 101.00    | 3.19%     | 3.03%     | 1000m       | 1k     |
| XS2434393968                                                                     | REPUBLIC OF CYPRUS | CYPRUS 32     | 0.95%  | 20/1/32  | A3   | A-   | A-    | 88.50     | 89.50     | 3.27%     | 3.06%     | 1000m       | 1k     |
| XS2610236445                                                                     | REPUBLIC OF CYPRUS | CYPRUS 33     | 4.13%  | 13/4/33  | A3   | A-   | A-    | 104.50    | 105.50    | 3.36%     | 3.20%     | 1000m       | 1k     |
| XS1956050923                                                                     | REPUBLIC OF CYPRUS | CYPRUS 34     | 2.750% | 26/2/34  | A3   | A-   | A-    | 95.50     | 96.50     | 3.43%     | 3.28%     | 1100m       | 1k     |
| XS3281842578                                                                     | REPUBLIC OF CYPRUS | CYPRUS 36     | 3.25%  | 28/1/36  | A3   | A-   | A-    | 97.50     | 98.50     | 3.56%     | 3.44%     | 1000m       | 1k     |
| XS2105097393                                                                     | REPUBLIC OF CYPRUS | CYPRUS 40     | 1.250% | 21/1/40  | A3   | A-   | A-    | 73.50     | 74.50     | 3.80%     | 3.68%     | 1250m       | 1k     |
| XS1989383788                                                                     | REPUBLIC OF CYPRUS | CYPRUS 49     | 2.750% | 3/2/49   | A3   | A-   | A-    | 81.00     | 82.00     | 4.04%     | 3.96%     | 1000m       | 1k     |
| XS2157183950                                                                     | REPUBLIC OF CYPRUS | CYPRUS 50     | 2.250% | 16/4/50  | A3   | A-   | A-    | 72.50     | 73.50     | 4.08%     | 4.00%     | 500m        | 1k     |
|  | GGBs               |               |        |          |      |      |       |           |           |           |           |             |        |
| GR0118020685                                                                     | HELLENIC REPUBLIC  | GGB 27        | 2.00%  | 22/4/27  | Baa3 | BBB  | BBB   | 99.60     | 99.80     | 2.54%     | 2.26%     | 3500m       | 1k     |
| GR0124034688                                                                     | HELLENIC REPUBLIC  | GGB 28        | 3.75%  | 30/1/28  | Baa3 | BBB  | BBB   | 101.55    | 101.75    | 2.69%     | 2.55%     | 5963m       | 0.001k |
| GR0114033583                                                                     | HELLENIC REPUBLIC  | GGB 28        | 3.875% | 15/6/28  | Baa3 | BBB  | BBB   | 101.95    | 102.15    | 2.80%     | 2.69%     | 2500m       | 1k     |
| GR0124035693                                                                     | HELLENIC REPUBLIC  | GGB 29        | 3.875% | 12/3/29  | Baa3 | BBB  | BBB   | 102.50    | 102.75    | 2.87%     | 2.77%     | 4000m       | 1k     |
| GR0124036709                                                                     | HELLENIC REPUBLIC  | GGB 30        | 1.50%  | 18/6/30  | Baa3 | BBB  | BBB   | 94.30     | 94.60     | 3.07%     | 2.99%     | 5500m       | 1k     |
| GR0124037715                                                                     | HELLENIC REPUBLIC  | GGB 31        | 0.750% | 18/6/31  | Baa3 | BBB  | BBB   | 89.10     | 89.35     | 3.19%     | 3.13%     | 6000m       | 1k     |
| GR0124038721                                                                     | HELLENIC REPUBLIC  | GGB 32        | 1.75%  | 18/6/32  | Baa3 | BBB  | BBB   | 91.90     | 92.15     | 3.28%     | 3.23%     | 3000m       | 1k     |
| GR0128015725                                                                     | HELLENIC REPUBLIC  | GGB 33        | 3.90%  | 30/1/33  | Baa3 | BBB  | BBB   | 103.00    | 103.30    | 3.38%     | 3.33%     | 6091m       | 0.001k |
| GR0124039737                                                                     | HELLENIC REPUBLIC  | GGB 33        | 4.25%  | 15/6/33  | Baa3 | BBB  | BBB   | 105.00    | 105.30    | 3.42%     | 3.37%     | 3500m       | 1k     |
| GR0124040743                                                                     | HELLENIC REPUBLIC  | GGB 34        | 3.375% | 15/6/34  | Baa3 | BBB  | BBB   | 98.70     | 99.00     | 3.57%     | 3.52%     | 4000m       | 1k     |
| GR0128016731                                                                     | HELLENIC REPUBLIC  | GGB 35        | 1.88%  | 4/2/35   | Baa3 | BBB  | BBB   | 87.10     | 87.40     | 3.66%     | 3.62%     | 4500m       | 1k     |
| GR0124041758                                                                     | HELLENIC REPUBLIC  | GGB 35        | 3.625% | 15/6/35  | Baa3 | BBB  | BBB   | 99.40     | 99.65     | 3.70%     | 3.67%     | 4000m       | 1k     |
| GR0124042764                                                                     | HELLENIC REPUBLIC  | GGB 36        | 3.375% | 16/6/36  | Baa3 | BBB  | BBB   | 96.50     | 96.75     | 3.81%     | 3.77%     | 7550m       | 1k     |
| GR0133011248                                                                     | HELLENIC REPUBLIC  | GGB 37        | 4.00%  | 30/1/37  | Baa3 | BBB  | BBB   | 101.50    | 102.00    | 3.82%     | 3.76%     | 4805m       | 0.001k |
| GR0128017747                                                                     | HELLENIC REPUBLIC  | GGB 38        | 4.375% | 18/7/38  | Baa3 | BBB  | BBB   | 104.25    | 104.75    | 3.92%     | 3.87%     | 3500m       | 1k     |
| GR0138015814                                                                     | HELLENIC REPUBLIC  | GGB 42        | 4.20%  | 30/1/42  | Baa3 | BBB  | BBB   | 101.00    | 101.50    | 4.11%     | 4.07%     | 4604m       | 0.001k |
| GR0138017836                                                                     | HELLENIC REPUBLIC  | GGB 52        | 1.88%  | 24/1/52  | Baa3 | BBB  | BBB   | 61.50     | 62.00     | 4.42%     | 4.38%     | 3500m       | 1k     |
| GR0138018842                                                                     | HELLENIC REPUBLIC  | GGB 54        | 4.13%  | 15/6/54  | Baa3 | BBB  | BBB   | 94.50     | 95.00     | 4.47%     | 4.44%     | 3000m       | 1k     |
| GR/CY FINANCIALS                                                                 |                    |               |        |          |      |      |       |           |           |           |           |             |        |
| Senior                                                                           |                    |               |        |          |      |      |       |           |           |           |           |             |        |
| XS2388172855                                                                     | ALPHA BANK         | *ALPHA 28-27  | 2.25%  | 23/3/28  | Baa1 | BB+  |       | 99.8      | 99.50     | 2.54%     | 3.00%     | 500m        | 100k   |
| XS2640904319                                                                     | ALPHA BANK         | *ALPHA 29-28  | 6.875% | 27/6/29  | Baa1 | BB+  |       | 106.50    | 107.25    | 3.33%     | 2.94%     | 500m        | 100k   |
| XS2761146468                                                                     | ALPHA BANK         | *ALPHA 30-29  | 5.000% | 12/5/30  | Baa1 | BB+  |       | 103.50    | 104.00    | 3.66%     | 3.47%     | 400m        | 100k   |
| XS3219374975                                                                     | ALPHA BANK         | *ALPHA 31-30  | 3.125% | 30/10/31 | Baa1 | BB+  |       | 97.00     | 97.50     | 3.90%     | 3.77%     | 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 |      |       | 97.75     | 98.50     | 3.96%     | 3.80%     | 750m        | 100k   |
| XS2400040460                                                                     | PIRAEUS BANK       | *TPEIR 27-26  | 3.875% | 3/11/27  | Baa2 | BB+  |       | 100.00    | 100.50    | 3.77%     | 2.00%     | 500m        | 100k   |
| XS2644936259                                                                     | PIRAEUS BANK       | *TPEIR 28-27  | 7.250% | 13/7/28  | Baa2 | BB+  |       | 104.00    | 104.75    | 2.99%     | 2.23%     | 500m        | 100k   |
| XS3085616079                                                                     | PIRAEUS BANK       | *TPEIR 28-27  | 3.000% | 3/12/28  | Baa2 |      |       | 99.50     | 100.00    | 3.37%     | 2.99%     | 500m        | 100k   |
| XS2728486536                                                                     | PIRAEUS BANK       | *TPEIR 29-28  | 6.750% | 5/12/29  | Baa2 | BB+  |       | 107.50    | 108.25    | 3.38%     | 3.07%     | 500m        | 100k   |
| XS2845167613                                                                     | PIRAEUS BANK       | *TPEIR 29-28  | 4.625% | 17/7/29  | Baa2 | BB+  |       | 102.00    | 102.75    | 3.90%     | 3.63%     | 650m        | 100k   |
| XS2802909478                                                                     | PIRAEUS BANK       | *TPEIR 30-29  | 5.000% | 16/4/30  | Baa2 | BB+  |       | 103.00    | 104.00    | 3.81%     | 3.43%     | 500m        | 100k   |
| XS3244184159                                                                     | PIRAEUS BANK       | *TPEIR 31-30  | 3.375% | 2/12/30  | Baa2 | BB+  |       | 97.75     | 98.50     | 4.06%     | 3.83%     | 500m        | 100k   |
| XS2756298639                                                                     | NBG                | *ETEGA 29-28  | 4.50%  | 29/1/29  | Baa1 | BBB- | BB+   | 102.00    | 102.50    | 1.09%     | -0.33%    | 600m        | 100k   |
| XS3097930138                                                                     | NBG                | *ETEGA 29-28  | 2.75%  | 21/7/29  | Baa1 |      |       | 101.50    | 102.50    | 3.45%     | 2.78%     | 750m        | 100k   |
| XS2940309649                                                                     | NBG                | *ETEGA 30-29  | 3.50%  | 19/11/30 | Baa1 | BBB- | BB+   | 98.25     | 99.25     | 3.68%     | 3.14%     | 650m        | 100k   |
| XS3284396622                                                                     | NBG                | *ETEGA 31-30  | 3.125% | 4/2/31   | Baa1 | BBB- |       | 99.50     | 100.50    | 3.66%     | 3.33%     | 600m        | 100k   |
| XS3238244282                                                                     | NBG                | *ETEGA 32-31  | 3.375% | 27/11/31 | Baa1 | BBB- | BB+   | 98.00     | 99.00     | 3.74%     | 3.43%     | 500m        | 100k   |
| XS2338193019                                                                     | EUROBANK           | *EUROB 27-26  | 2.00%  | 5/5/27   | Baa1 | BBB- | BB+   | 98.00     | 98.50     | 3.79%     | 3.69%     | 500m        | 100k   |
| XS2385386029                                                                     | EUROBANK           | *EUROB 28-27  | 2.25%  | 14/3/28  | Baa1 | BBB- | BB+   | 99.00     | 99.75     | 3.83%     | 2.63%     | 500m        | 100k   |
| XS3110850347                                                                     | EUROBANK           | *EUROB 28-27  | 2.875% | 7/7/28   | Baa1 | BBB- |       | 99.00     | 99.75     | 3.96%     | 3.14%     | 500m        | 100k   |
| XS2579816146                                                                     | EUROBANK           | *EUROB 29-28  | 7.00%  | 26/1/29  | Baa1 | BBB- | BB+   | 105.75    | 106.50    | 3.02%     | 2.53%     | 500m        | 100k   |
| XS2724510792                                                                     | EUROBANK           | *EUROB 29-28  | 5.875% | 28/11/29 | Baa1 | BBB- | BB+   | 105.75    | 106.50    | 3.28%     | 2.96%     | 500m        | 100k   |
| XS3344454619                                                                     | EUROBANK           | *EUROB 29-28  | 3.375% | 17/7/29  | Baa1 | BBB- | BBB-  | 99.50     | 100.00    | 3.64%     | 3.37%     | 300m        | 100k   |
| XS2904504979                                                                     | EUROBANK           | *EUROB 30-29  | 4.000% | 24/9/30  | Baa1 | BBB- | BB+   | 100.50    | 101.50    | 3.83%     | 3.49%     | 850m        | 100k   |
| XS2956845262                                                                     | EUROBANK           | *EUROB 30-29  | 3.250% | 12/3/30  | Baa1 | BBB- | BB+   | 98.00     | 99.00     | 4.06%     | 3.65%     | 600m        | 100k   |
| XS2806452145                                                                     | EUROBANK           | *EUROB 31-30  | 4.875% | 30/4/31  | Baa1 | BBB- | BB+   | 103.50    | 104.50    | 3.85%     | 3.57%     | 650m        | 100k   |
| XS3386670270                                                                     | EUROBANK           | *EUROB 32-31  | 3.875% | 25/5/32  |      |      |       | 99.50     | 100.00    | 3.99%     | 3.87%     | 700m        | 100k   |
| XS2648493570                                                                     | BANK OF CYPRUS     | *BOCYCY 28-27 | 7.38%  | 25/7/28  | Ba1  | BBB- |       | 104.00    | 105.00    | 3.25%     | 2.26%     | 350m        | 100k   |
| XS2801451571                                                                     | BANK OF CYPRUS     | *BOCYCY 29-28 | 5.000% | 2/5/29   | Ba1  | BBB- |       | 101.50    | 102.50    | 5.79%     | 4.76%     | 300m        | 100k   |
| XS3311718881                                                                     | BANK OF CYPRUS     | *BOCYCY 30-31 | 3.875% | 20/5/31  | Baa3 |      |       | 99.25     | 99.75     | 5.44%     | 5.14%     | 300m        | 100k   |
| Tier 2                                                                           |                    |               |        |          |      |      |       |           |           |           |           |             |        |
| XS2835739660                                                                     | ALPHA BANK         | *ALPHA 34-29  | 6.00%  | 13/9/34  | Baa3 | B-   |       | 105.00    | 106.00    | 4.12%     | 3.76%     | 500m        | 100k   |
| XS3124434492                                                                     | ALPHA BANK         | *ALPHA 36-31  | 4.31%  | 23/7/36  | Baa3 |      |       | 100.00    | 101.00    | 4.31%     | 4.08%     | 500m        | 100k   |
| XS2747093321                                                                     | PIRAEUS BANK       | *TPEIR 34-29  | 7.25%  | 17/1/29  | Ba2  | B-   |       | 108.00    | 109.00    | 3.80%     | 3.40%     | 500m        | 100k   |
| XS2901369897                                                                     | PIRAEUS BANK       | *TPEIR 35-30  | 5.375% | 18/9/35  | Ba2  | B-   |       | 104.00    | 105.00    | 4.24%     | 3.96%     | 650m        | 100k   |
| XS2595343059                                                                     | NBG                | *ETEGA 34-28  | 8.00%  | 10/3/34  | Ba1  |      |       | 108.50    | 109.50    | 3.87%     | 3.42%     | 500m        | 100k   |
| XS2790334184                                                                     | NBG                | *ETEGA 35-30  | 5.875% | 28/6/35  | Ba1  |      |       | 106.00    | 107.00    | 4.08%     | 3.79%     | 500m        | 100k   |
| XS2562543442                                                                     | EUROBANK           | *EUROB 32-27  | 10.00% | 6/12/32  | Ba1  |      | BB-   | 108.50    | 109.50    | 3.49%     | 2.80%     | 300m        | 100k   |
| XS2752471206                                                                     | EUROBANK           | *EUROB 34-29  | 6.25%  | 25/4/34  | Ba1  |      | BB-   | 105.50    | 106.50    | 3.89%     | 3.48%     | 300m        | 100k   |
| XS2987792269                                                                     | EUROBANK           | *EUROB 35-29  | 4.25%  | 30/1/35  | Ba1  |      | BB-   | 100.00    | 101.00    | 4.24%     | 3.93%     | 559m        | 100k   |
| XS3277937135                                                                     | EUROBANK           | *EUROB 37-32  | 4.125% | 29/4/37  | Ba1  |      |       | 98.50     | 99.50     | 4.43%     | 4.22%     | 400m        | 100k   |
| XS3093364290                                                                     | CREDIA BANK        | *TATTGA 30-35 | 7.375% | 13/6/35  | B2   |      |       | 107.00    | 108.00    | 5.33%     | 5.05%     | 150m        | 100k   |
| XS3104415545                                                                     | OPTIMA BANK        | *OPTIMA 30-35 | 5.50%  | 30/9/35  | B2   |      |       | 102.50    |           |           |           |             |        |