QUANTORA

Fixed Income Run Report

New run

AS-OF DATE	2026-03-03
DATASET	Portfolio Quantora
ASSIGNMENT GROUP	European Central Bank AAA
SCENARIO	Rates - Parallel +100bp
CURRENCY	EUR
GENERATED	2026-03-06 00:27 UTC

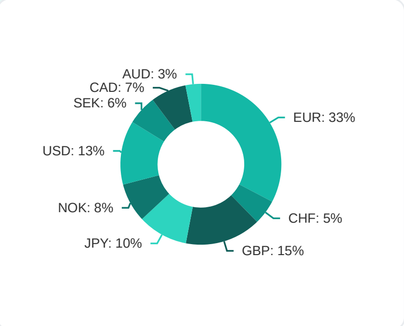
DONE SCENARIO

Table of contents

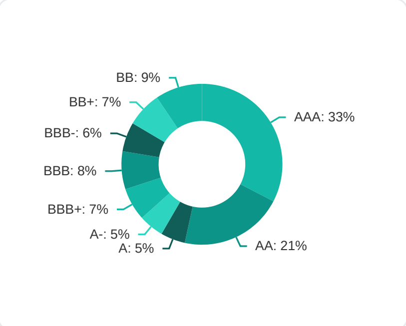
I. Baseline

1. Executive Summary

MARKET VALUE	TOTAL NOMINAL	AVG YTM %	AVG SPREAD (BP)	AVG DURATION
58,210,340.45	54,400,000	2.77	None	7.35



Currency



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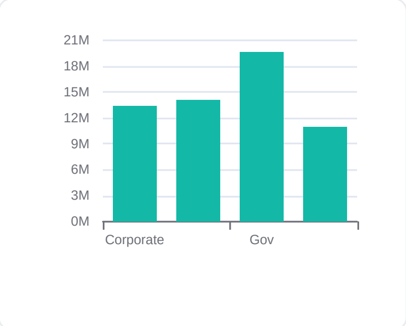


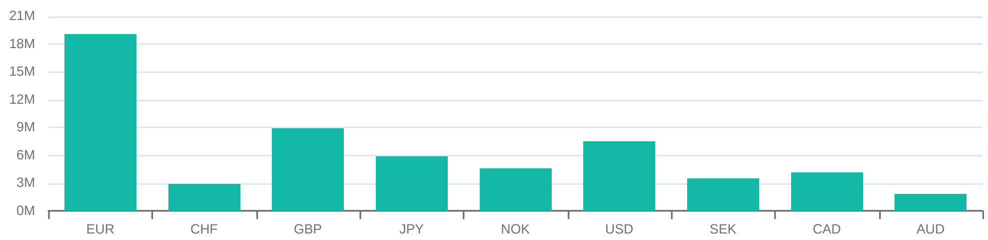
Sector

Top 10 securities

CODE	NAME	NOMINAL	PRICE	YTM %	DURATION	VALUE	RATING
FRTR_2039	France OAT 2039	2,000,000	116.91	3.08	10.02	2,338,127.95	AA
DEBUND_2040	Germany Bund 2040	2,000,000	112.98	3.14	10.70	2,259,624.04	AAA
GOV_DEBUND32GJ2	Germany Bund 2032	2,000,000	103.33	2.56	5.60	2,066,616.74	AAA
GOV_FRTR40GAK	France OAT 2040	2,000,000	101.93	3.15	11.08	2,038,686.53	AAA
FRTR_2038	France OAT 2038	2,000,000	88.44	3.09	10.78	1,768,875.46	AA
UKGILT_2038	UK Gilt 2038	2,000,000	83.37	3.07	10.66	1,667,393.75	AAA
F_INSU37C	InsureCo Note 2037	1,000,000	132.31	2.94	8.29	1,323,105.22	AA
F_CAPM38C	CapitalMgmt Note 2038	1,000,000	123.59	3	9.18	1,235,860.22	BBB+
F_BNKC30	BankCorp Note 2030	1,000,000	119.38	2.35	3.81	1,193,765.09	AAA
C_UTIL29C	UtilityCorp Bond 2029	1,000,000	113.65	2.29	3.35	1,136,540.37	BB

I. Baseline

2. Currency



CURRENCY	COUNT	NOMINAL	MARKET VALUE
EUR	21	18,400,000	19,029,497.31
CHF	7	2,550,000	2,915,404.42
GBP	14	8,800,000	8,904,387.28
JPY	10	5,350,000	5,864,141.16
NOK	9	4,100,000	4,574,363.52
USD	13	6,500,000	7,487,252.74
SEK	9	3,200,000	3,487,730.22
CAD	10	3,750,000	4,154,972.24
AUD	7	1,750,000	1,792,591.54

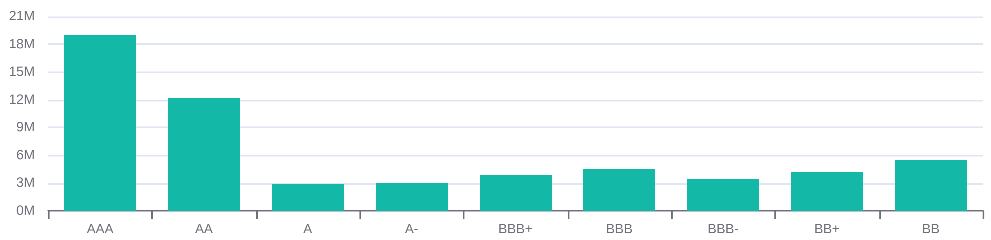
I. Baseline

3. Sector

SECTOR	COUNT	NOMINAL	MARKET VALUE
Corporate	28	11,450,000	13,414,351.88
Financial	28	12,650,000	14,132,486.45
Gov	16	19,750,000	19,695,799.30
Utilities	28	10,550,000	10,967,702.82

I. Baseline

4. Rating



RATING	COUNT	NOMINAL	MARKET VALUE
AAA	22	18,600,000	18,983,092.39
AA	16	11,400,000	12,120,214.11
A	8	2,800,000	2,877,144.39
A-	8	2,550,000	2,927,479.50
BBB+	7	3,450,000	3,829,707.36
BBB	9	3,900,000	4,435,310.88
BBB-	9	2,800,000	3,432,643.72
BB+	11	3,850,000	4,112,473.13
BB	10	5,050,000	5,492,274.96

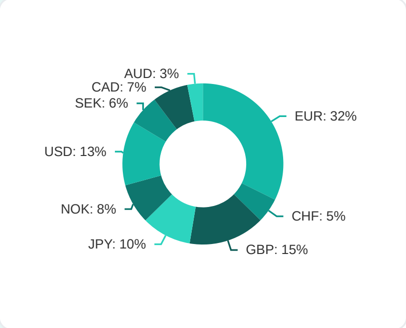
II. Scenario

1. Executive Summary

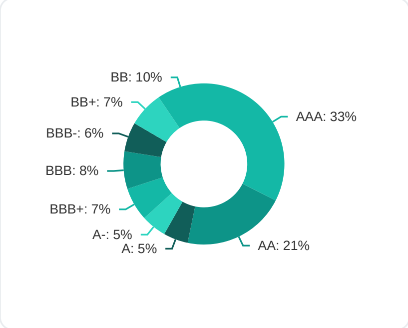
Scenario layers

TARGET	APPLY TO	SHOCK
RATE	All curves	100bp

MARKET VALUE	TOTAL NOMINAL	AVG YTM %	AVG SPREAD (BP)	AVG DURATION
54,160,529.37	54,400,000	3.76	None	7.12



Currency



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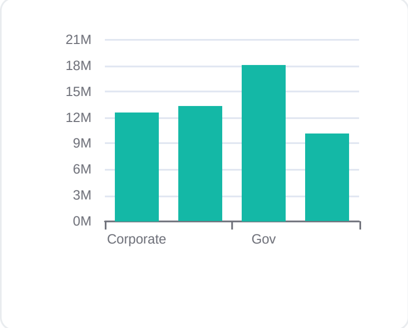


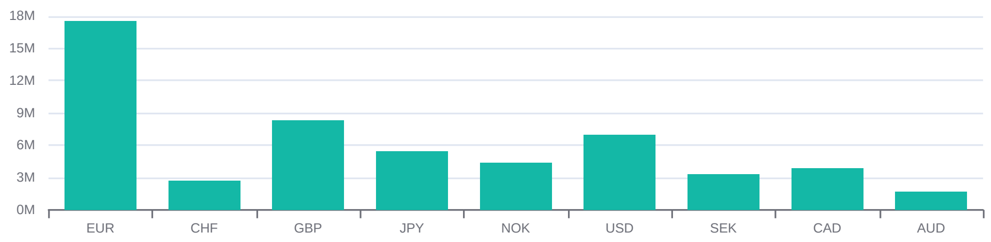
Sector

Top 10 securities

CODE	NAME	NOMINAL	PRICE	YTM %	DURATION	VALUE	RATING
FRTR_2039	France OAT 2039	2,000,000	105.97	4.08	9.75	2,119,357.64	AA
DEBUND_2040	Germany Bund 2040	2,000,000	101.74	4.13	10.39	2,034,850.05	AAA
GOV_DEBUND32GJ2	Germany Bund 2032	2,000,000	97.74	3.56	5.53	1,954,873.50	AAA
GOV_FRTR40GAK	France OAT 2040	2,000,000	91.43	4.15	10.79	1,828,648.76	AAA
FRTR_2038	France OAT 2038	2,000,000	79.51	4.09	10.57	1,590,239.40	AA
UKGILT_2038	UK Gilt 2038	2,000,000	75.02	4.07	10.48	1,500,499.17	AAA
F_INSU37C	InsureCo Note 2037	1,000,000	121.96	3.94	8.08	1,219,558.61	AA
F_BNKC30	BankCorp Note 2030	1,000,000	114.95	3.35	3.76	1,149,489.91	AAA
F_CAPM38C	CapitalMgmt Note 2038	1,000,000	112.92	3.99	8.96	1,129,237.48	BBB+
C_UTIL29C	UtilityCorp Bond 2029	1,000,000	109.93	3.29	3.31	1,099,332.54	BB

II. Scenario

2. Currency



CURRENCY	COUNT	NOMINAL	MARKET VALUE
EUR	21	18,400,000	17,502,447.81
CHF	7	2,550,000	2,703,758.83
GBP	14	8,800,000	8,301,179.04
JPY	10	5,350,000	5,430,510.42
NOK	9	4,100,000	4,367,502.01
USD	13	6,500,000	6,982,844.09
SEK	9	3,200,000	3,304,877.42
CAD	10	3,750,000	3,879,074.92
AUD	7	1,750,000	1,688,334.84

II. Scenario

3. Sector

SECTOR	COUNT	NOMINAL	MARKET VALUE
Corporate	28	11,450,000	12,593,983.44
Financial	28	12,650,000	13,318,577.33
Gov	16	19,750,000	18,113,026.56
Utilities	28	10,550,000	10,134,942.04

II. Scenario

4. Rating

RATING	COUNT	NOMINAL	MARKET VALUE
AAA	22	18,600,000	17,609,162.91
AA	16	11,400,000	11,236,876.91
A	8	2,800,000	2,680,083.71
A-	8	2,550,000	2,750,536.34
BBB+	7	3,450,000	3,634,659.07
BBB	9	3,900,000	4,075,224.25
BBB-	9	2,800,000	3,192,809.65
BB+	11	3,850,000	3,836,078.96
BB	10	5,050,000	5,145,097.58

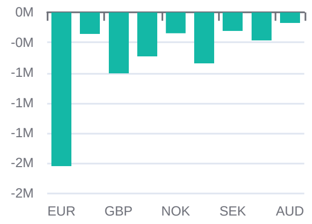
III. Δ vs Baseline

1. Executive Summary

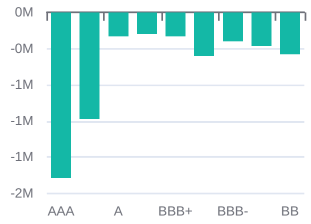
Scenario layers

TARGET	APPLY TO	SHOCK
RATE	All curves	100bp

MARKET VALUE Δ	MARKET VALUE Δ %	AVG YTM Δ	AVG SPREAD Δ (BP)	AVG DURATION Δ
-4,049,811.08	-6.96%	1.00	None	-0.24



Currency



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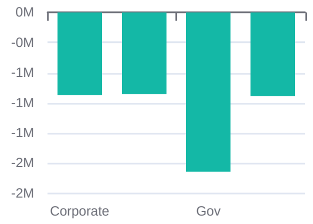


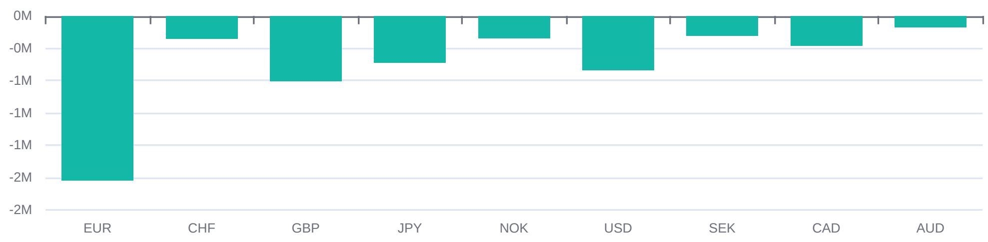
Sector

Top 10 securities movers

CODE	NAME	NOMINAL	BASELINE	SCENARIO	Δ VALUE	Δ %
DEBUND_2040	Germany Bund 2040	2,000,000	2,259,624.04	2,034,850.05	-224,774	-9.95%
FRTR_2039	France OAT 2039	2,000,000	2,338,127.95	2,119,357.64	-218,770.32	-9.36%
GOV_FRTR40GAK	France OAT 2040	2,000,000	2,038,686.53	1,828,648.76	-210,037.77	-10.30%
FRTR_2038	France OAT 2038	2,000,000	1,768,875.46	1,590,239.40	-178,636.06	-10.10%
UKGILT_2038	UK Gilt 2038	2,000,000	1,667,393.75	1,500,499.17	-166,894.58	-10.01%
GOV_DEBUND32GJ2	Germany Bund 2032	2,000,000	2,066,616.74	1,954,873.50	-111,743.24	-5.41%
F_CAPM38C	CapitalMgmt Note 2038	1,000,000	1,235,860.22	1,129,237.48	-106,622.74	-8.63%
U_GRID39	GridCo Bond 2039	1,000,000	1,103,799.89	999,195.65	-104,604.24	-9.48%
F_INSU37C	InsureCo Note 2037	1,000,000	1,323,105.22	1,219,558.61	-103,546.61	-7.83%
C_ACME39B	ACME Corp Bond 2039	1,000,000	961,678.07	862,385.82	-99,292.25	-10.32%

III. Δ vs Baseline

2. Currency



CODE	NOMINAL	BASELINE	SCENARIO	Δ VALUE	Δ %
EUR	18,400,000	19,029,497.31	17,502,447.81	-1,527,049.51	-8.02%
CHF	2,550,000	2,915,404.42	2,703,758.83	-211,645.59	-7.26%
GBP	8,800,000	8,904,387.28	8,301,179.04	-603,208.24	-6.77%
JPY	5,350,000	5,864,141.16	5,430,510.42	-433,630.73	-7.39%
NOK	4,100,000	4,574,363.52	4,367,502.01	-206,861.51	-4.52%
USD	6,500,000	7,487,252.74	6,982,844.09	-504,408.65	-6.74%
SEK	3,200,000	3,487,730.22	3,304,877.42	-182,852.81	-5.24%
CAD	3,750,000	4,154,972.24	3,879,074.92	-275,897.33	-6.64%
AUD	1,750,000	1,792,591.54	1,688,334.84	-104,256.71	-5.82%

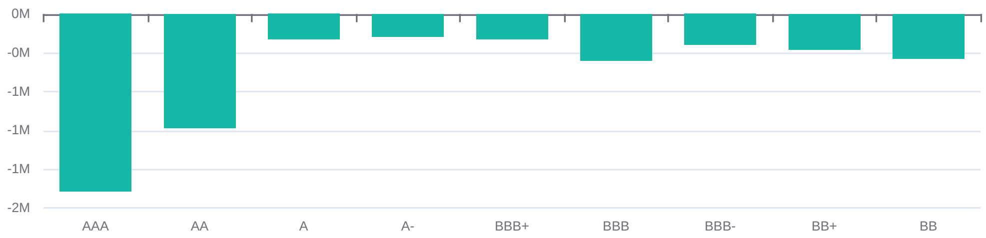
III. Δ vs Baseline

3. Sector

CODE	NOMINAL	BASELINE	SCENARIO	Δ VALUE	Δ %
Corporate	11,450,000	13,414,351.88	12,593,983.44	-820,368.44	-6.12%
Financial	12,650,000	14,132,486.45	13,318,577.33	-813,909.11	-5.76%
Gov	19,750,000	19,695,799.30	18,113,026.56	-1,582,772.74	-8.04%
Utilities	10,550,000	10,967,702.82	10,134,942.04	-832,760.78	-7.59%

III. Δ vs Baseline

4. Rating



CODE	NOMINAL	BASELINE	SCENARIO	Δ VALUE	Δ %
AAA	18,600,000	18,983,092.39	17,609,162.91	-1,373,929.48	-7.24%
AA	11,400,000	12,120,214.11	11,236,876.91	-883,337.21	-7.29%
A	2,800,000	2,877,144.39	2,680,083.71	-197,060.68	-6.85%
A-	2,550,000	2,927,479.50	2,750,536.34	-176,943.16	-6.04%
BBB+	3,450,000	3,829,707.36	3,634,659.07	-195,048.29	-5.09%
BBB	3,900,000	4,435,310.88	4,075,224.25	-360,086.63	-8.12%
BBB-	2,800,000	3,432,643.72	3,192,809.65	-239,834.07	-6.99%
BB+	3,850,000	4,112,473.13	3,836,078.96	-276,394.17	-6.72%
BB	5,050,000	5,492,274.96	5,145,097.58	-347,177.39	-6.32%

IV. Curves & Spreads Used

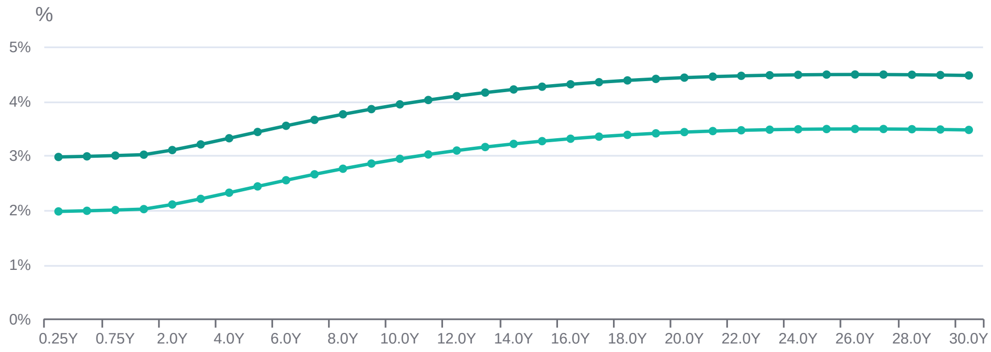
1. Mapping used

FIELD	VALUE	CURVE	SPREAD	DEFAULT
*	*	EUR-GOV-ECB-BOND-ZERO	—	Yes

IV. Curves & Spreads Used

2. Rate curves — Baseline vs scenario

EUR-GOV-ECB-BOND-ZERO (EUR) — as of 2025-12-31



IV. Curves & Spreads Used

3. Spread curves — Baseline vs scenario