PAVE Scenario Generation User Guide

1. Input Valuation Date

Valuation Date

YYYY-MM-DD

2. Select Curve Group

- Select from the list of available curves, then click **Get Quotes Data**
- Use the **Clear Curves** button to reset your selections.

Select Curve Group

Search

AONIA.ASIA.AUD
AONIA.AUD
BBSW3m.ASIA.AUD
BBSW3m.AUD
BBSW6m.ASIA.AUD
BBSW6m.AUD

Add Curve

Selected Curves:

MarketPX.CAD, AONIA.AUD

Get Quotes Data   Clear Curves

3. Edit Curve Data

- View definition and quotes for selected curves and their parent curves.
- Edit quotes data by modifying individual cells or adjusting input fields (e.g. Rate)
- Click **Save Changes** once done

AONIA.AUD - Quotes

Adjust Input:

| Rate (decimal) ▾ | + ▾ | Enter value | **Apply** |

Save Changes

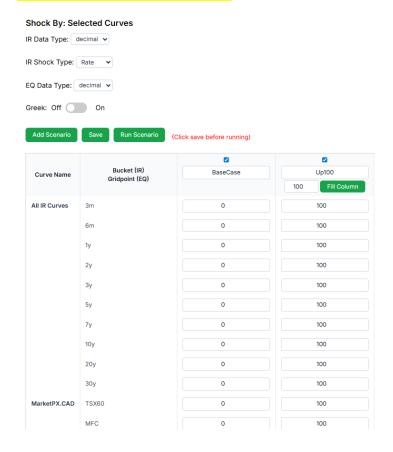| SecType	Tenor	Original Rate	Edit Rate	Original Spread	Edit Spread
ON	1d	0.0409	0.0409	NULL	NULL
Swap	1w	0.04073	0.04073	NULL	NULL
Swap	1m	0.04075	0.04075	NULL	NULL
Swap	2m	0.04046	0.04046	NULL	NULL
Swap	3m	0.04005	0.04005	NULL	NULL
Swap	4m	0.039668	0.039668	NULL	NULL
Swap	5m	0.039215	0.039215	NULL	NULL
Swap	6m	0.03884	0.03884	NULL	NULL
Swap	9m	0.03762	0.03762	NULL	NULL
Swap	1y	0.0369	0.0369	NULL	NULL
Swap	18m	0.03578	0.03578	NULL	NULL
Swap	2y	0.03551	0.03551	NULL	NULL
Swap	3y	0.03568	0.03568	NULL	NULL
Swap	4y	0.036	0.036	NULL	NULL
Swap	5y	0.036725	0.036725	NULL	NULL

MarketPX.CAD

View Definition **Edit Quotes**

Parent Curves: None

AONIA.AUD

View Definition **Edit Quotes**

Parent Curves: None

Define Scenarios

Advanced Settings ▼

4. Shock Selected Curves

- Modify parameters (e.g. IR Data Type, Greek) and add scenarios.
- Check the boxes above the scenarios you want to run
- **Click Save before running.**

Shock By: Selected Curves

IR Data Type: decimal ▾

IR Shock Type: Rate ▾

EQ Data Type: decimal ▾

Greek: Off ⬤ On

Add Scenario **Save** **Run Scenario** (Click save before running)

Curve Name	Bucket (IR) Gridpoint (EQ)	☑ BaseCase	☑ Up100
			100 — Fill Column
All IR Curves	3m	0	100
	6m	0	100
	1y	0	100
	2y	0	100
	3y	0	100
	5y	0	100
	7y	0	100
	10y	0	100
	20y	0	100
	30y	0	100
MarketPX.CAD	TSX60	0	100
	MFC	0	100

5. Run Scenario

View output and download relevant files.

Output

[Download Output] [Download Quotes] [Download Curve Def] [Download Scenario Def]

```
BaseCase|GridBase|AONIA.AUD|20250331|ZeroCurve
DayOffset    DiscFactor
0    1
1    0.99988795776
8    0.999107531601
31   0.996550197168
63   0.993062976016
92   0.990002712864
123  0.986804028585
154  0.983717541436
184  0.980788854858
277  0.972230995849
366  0.964305099586
549  0.948361209
731  0.932531297307
1099    0.899838703243
1464    0.867704054548
1827    0.834560716354
2192    0.800419844052
2558    0.766058462241
2923    0.732338609362
3290    0.699281017385
3654    0.667866582803
4384    0.607952957891
5482    0.528587427152
7308    0.424344842779
9132    0.351086899597
10958   0.29595259436


BaseCase|GridBase|MARKETPX.CAD|20250331|SpotPriceCurve
Ticker  Price   Coupon
DEXCORPBOND 1462.326454 0
MFC 44.84   0
SCOTIAMIDBOND   1318.238397 0
SCOTIAUNIVSEBOND    1188.507707 0
```

Advanced Shock Settings

1. Shock By Curve Type (Bond, Yield Curve, Surv)

Advanced Settings ▼

Shock By

● Curve Type   Select Type: [Bond ▾]

○ Curve Name

Shock By: Bond

IR Data Type: [bps ▾]

IR Shock Type: [Rate ▾]

Greek: Off ◉ On

[Add Scenario] [Save] [Run Scenario]

Gridpoint	☑ BaseCase
3m	0
6m	0
1y	0
2y	0
3y	0
5y	0
7y	0
10y	0
20y	0
30y	0

2. Shock By Curve Name (select curves to shock by grid point)

Advanced Settings ▼

Shock By

○ Curve Type

Select Curves:
☐ MarketPX.CAD
● Curve Name   ☑ AONIA.AUD

Shock By: Curve Name

IR Data Type: [bps ▾]

IR Shock Type: [Rate ▾]

Greek: Off ◉ On

[Add Scenario] [Save] [Run Scenario]   (Click save before running)

Curve Name	Gridpoint	☑ BaseCase
AONIA.AUD	1dAONIA.AUD	0
	1wAONIA.AUD	0
	1mAONIA.AUD	0
	2mAONIA.AUD	0
	3mAONIA.AUD	0
	4mAONIA.AUD	0
	5mAONIA.AUD	0
	6mAONIA.AUD	0
	9mAONIA.AUD	0
	1yAONIA.AUD	0
	18mAONIA.AUD	0
	2yAONIA.AUD	0
	3yAONIA.AUD	0
	4yAONIA.AUD	0