PAVE Scenario Generation User Guide

1. Input Valuation Date

Valuation Date

YYYY-MM-DD

2. Choose Curve Class

- Findur Derivative Valuation Curves (see specific curve types below)
- ALM Customized Curves

Curve Class

Findur Derivative Valuation Curves ▾

- ● Swap & Bond
- ○ CDS & CDX
- ○ CPI
- ○ IRPDF
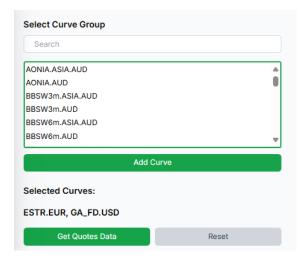- ○ Data Container

Curve Class

ALM Customized Curves ▾

3. Select Curve Group

Select from the list of available curves, then click the **Get Quotes Data** button.

Selected curves will be displayed below.

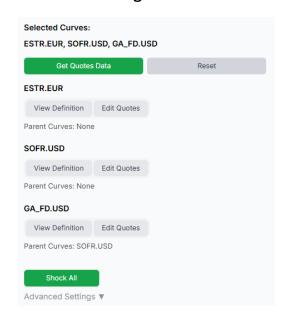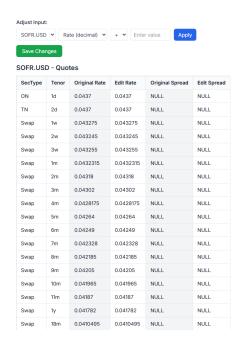Use the **Reset** button to clear your selections.

Select Curve Group

Search

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

Add Curve

Selected Curves:

ESTR.EUR, GA_FD.USD

Get Quotes Data   Reset

4. Edit Curve Data

View definition and quotes data for each selected curve and their parent curves.

Edit quotes data by modifying individual cells or adjusting input fields (i.e. Rate, Spread).
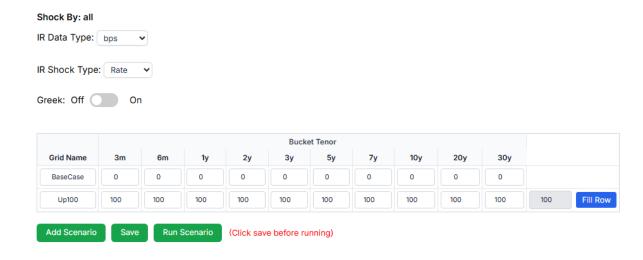
Click **Save Changes** once done.

5. **Shock All Selected Curves** (see Advanced Shock Settings)

Modify parameters (e.g. IR Data Type, Greek) and add scenarios to the table.

Use the **Fill Row** button to fill a row with a value.

Click **Save** before running.

6. Run Scenario

View and download the scenario output, quotes and scenario definition files.

Output

[Download Output] [Download Quotes] [Download Scenario Definition]

```
ESTR.EUR|20250331|ZeroCurve
DayOffset    DiscFactor
0    1
1    0.999932865618
2    0.999865735744
9    0.999395998804
16   0.998926411941
32   0.997899333528
63   0.9959816425
93   0.994218031884
126  0.992351895281
155  0.990759802345
185  0.989099694661
217  0.987474670426
246  0.985910458029
277  0.984319603823
308  0.982765686506
336  0.981351656258
367  0.979817795422
550  0.970748332641
732  0.961233688985
```

Advanced Shock Settings

- Shock By Curve Type
- Shock By Curve Name (choose curve from selected curve group)

Advanced Settings ▼	Advanced Settings ▼
Shock By ● Curve Type Select Type: [Bond ▼] ○ Curve Name	**Shock By** ○ Curve Type ● Curve Name Select Curve: [ESTR.EUR ▼]

If shock by curve name for a curve with parent curves, the user can modify inheritance settings.

Shock By: GA_FD.USD
Parent Curves: SOFR.USD

IR Data Type: [bps ▼]

IR Shock Type: [Rate ▼]

Greek: Off ⬤ On

Advanced Settings for Inheritance ▼

Inheritance: [No ▼]

Shock Parent: [No ▼]

Shock Child (GA_FD.USD): [Yes ▼]

Grid Name	Bucket Tenor									
	3m	6m	1y	2y	3y	5y	7y	10y	20y	30y
BaseCase	0	0	0	0	0	0	0	0	0	0

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