PAVE Curve Manager User Guide
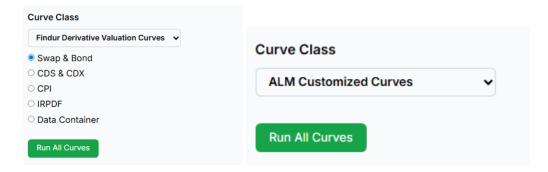
1. Input Valuation Date

Valuation Date

YYYY-MM-DD

2. Choose Curve Class

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

Users can run PAVE for all curves in a curve class.

Curve Class

Findur Derivative Valuation Curves ▾

◉ Swap & Bond
○ CDS & CDX
○ CPI
○ IRPDF
○ Data Container

Run All Curves

Curve Class

ALM Customized Curves ▾

Run All Curves

3. Select Curve Group
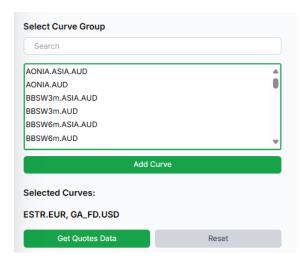
Select from the list of available curves, then click "Get Quotes Data" button once done.

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
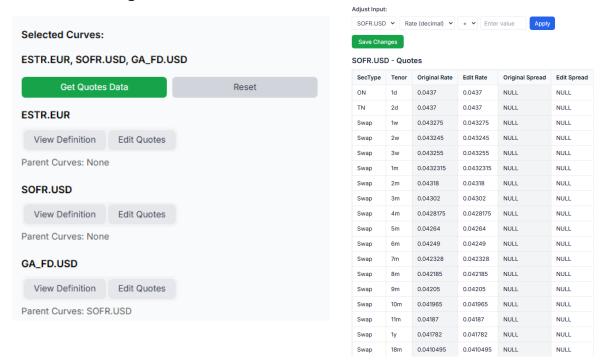
Get Quotes Data   Reset

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.

Adjust Input:

SOFR.USD ▾ | Rate (decimal) ▾ | + ▾ | Enter value | Apply

Save Changes

SOFR.USD - Quotes

SecType	Tenor	Original Rate	Edit Rate	Original Spread	Edit Spread
ON	1d	0.0437	0.0437	NULL	NULL
TN	2d	0.0437	0.0437	NULL	NULL
Swap	1w	0.043275	0.043275	NULL	NULL
Swap	2w	0.043245	0.043245	NULL	NULL
Swap	3w	0.043255	0.043255	NULL	NULL
Swap	1m	0.0432315	0.0432315	NULL	NULL
Swap	2m	0.04318	0.04318	NULL	NULL
Swap	3m	0.04302	0.04302	NULL	NULL
Swap	4m	0.0428175	0.0428175	NULL	NULL
Swap	5m	0.04264	0.04264	NULL	NULL
Swap	6m	0.04249	0.04249	NULL	NULL
Swap	7m	0.042328	0.042328	NULL	NULL
Swap	8m	0.042185	0.042185	NULL	NULL
Swap	9m	0.04205	0.04205	NULL	NULL
Swap	10m	0.041965	0.041965	NULL	NULL
Swap	11m	0.04187	0.04187	NULL	NULL
Swap	1y	0.041782	0.041782	NULL	NULL
Swap	18m	0.0410495	0.0410495	NULL	NULL

Selected Curves:

ESTR.EUR, SOFR.USD, GA_FD.USD

Get Quotes Data | Reset

ESTR.EUR

View Definition | Edit Quotes

Parent Curves: None

SOFR.USD

View Definition | Edit Quotes

Parent Curves: None

GA_FD.USD

View Definition | Edit Quotes

Parent Curves: SOFR.USD

5. Run PAVE

View and download the output and quotes data for the selected curve group.

Run Selected Curves

Output

Download Output | Download Quotes

```
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
```