

PAVE Deals Manager User Guide

1. Generate Deals

- Select filters using the dropdown menus and text inputs for Asset ID and Sec ID
- Click **Load Deals** button to get deals based on selected filters

Asset ID
Separate Asset IDs by commas

Sec Id
Separate Sec IDs by commas

Portfolio
Select Portfolios
Search
☐ B094SGAB
☐ B1900GAF
☐ B19AGGAB
☐ B19AZGAM
☐ B19BVGAF
☐ B19CDGAF

Currency
Select Currencies

Instrument
Select Instruments

Discount Curve
Select Discount Curves

Projection Curve
Select Projection Curves

Load Deals

New Deals

Reset Filters

Note: the **New Deals** button allows customized deal inputs for a selected instrument type. Once done, click **Save Deals**.

Select Instrument Type:

☒ CDS-C
☐ CPI
☐ CS
☐ CS-B
☐ IRS
☐ NDF-RA

Add Deal

Save Deals

CDS-C Deals

HoldingsDate	AssetId	ScenId	Portfolio	PortfolioId	SecId	Instrument	SecType	Currency	PayRec	StartDate	EndDate	PaymentPeriod	NotInl	Ratebps	DiscountCurve	ProjectionCurve	RecoveryRatePct
4/30/25	614781	1	S4946GAF	11033	8347372_0	CDS-C	ProtectionLeg	JPY	Pay	2022-03-22	2027-06-20	3m	1000000000	0	TONAR.ASIA.JPY	Surv_ORIXC_SNRFOR_CR14_100bp.JPY	35
4/30/25	614805	1	S4946GAF	11033	8347372_1	CDS-C	PremiumLeg	JPY	Receive	2022-03-22	2027-06-20	3m	1000000000	100	TONAR.ASIA.JPY	Surv_ORIXC_SNRFOR_CR14_100bp.JPY	35
						CDS-C	ProtectionLeg										
						CDS-C	PremiumLeg										

+2 sample deals are displayed for reference.

2. Valuation Date

YYYY-MM-DD

Valuation

3. Edit Curve Data

1. Edit Curve Data

PAVE Curve Manager

User Guide

PAVE Engine Version: July 10, 2025 at 4:05:24 PM

TONAR.ASIA.JPY

View Definition

Edit Quotes

Parent Curves: None

Surv_SumitoRealty_SNRFOR_CR14_10

View Definition

Edit Quotes

Parent Curves: TONAR.ASIA.JPY

Surv_ORIXC_SNRFOR_CR14_100bp.JPY

View Definition

Edit Quotes

Parent Curves: TONAR.ASIA.JPY

Surv_Panas_SNRFOR_CR14_100bp.JPY

View Definition

Edit Quotes

4. Define Scenarios

2. Define Scenarios ▲

PAVE Scenario Generation

User Guide

PAVE Engine Version: July 10, 2025 at 4:05:24 PM

Selected Curves:

TONAR.ASIA.JPY, Surv_ORIXC_SNRFOR_CR14_100bp.JPY, Surv_Panas_SNRFOR_CR14_100bp.JPY, Surv_Honda_SNRFOR_CR14_100bp.JPY, Surv_SonyG_SNRFOR_CR14_100bp.JPY, Surv_SumitoRealty_SNRFOR_CR14_10, Surv_Komat_SNRFOR_CR14_100bp.JPY

Define Scenarios

Advanced Settings ▼

Shock By: Selected Curves

IR Data Type: bps ▼

IR Shock Type: Rate ▼

Greek: Off ☒ On IR Shock Amt: 10 bps

Add Scenario Save (Click save before running)

Curve Name	Bucket (IR) Gridpoint (EQ)	<input checked="" type="checkbox"/> BaseCase
Selected IR Curves	3m	0
	6m	0
	1y	0
	2y	0
	3y	0

5. Run Valuation

3. Run Valuation

Download Output Download Deals Download Definitions Download Quotes Download Scenario Definition

ValDate	SecId	Portfolio	PortfolioId	AssetId	PV	CurrentCash	Note	
2025-04-30	8347372_0	S4946GAF	11033	614781	-4097052.7482	-0.0000		
2025-04-30	8347373_0	S4946GAF	11033	614782	-820633.9094	-0.0000		
2025-04-30	8347376_0	S4946GAF	11033	614785	-3241258.5601	-0.0000		
2025-04-30	8347377_0	S4946GAF	11033	614786	-952837.3422	-0.0000		
2025-04-30	8347378_0	S4946GAF	11033	614787	-2493128.5257	-0.0000		
2025-04-30	8347399_0	S4946GAF	11033	614788	-2048526.3741	-0.0000		
2025-04-30	8347401_0	S4946GAF	11033	614789	-1569405.8618	-0.0000		
2025-04-30	8347402_0	S4946GAF	11033	614790	-1569405.8618	-0.0000		
2025-04-30	8347403_0	S4946GAF	11033	614791	-2048526.3741	-0.0000		
2025-04-30	8347404_0	S4946GAF	11033	614792	-1569405.8618	-0.0000		
2025-04-30	8347405_0	S4946GAF	11033	614793	-2493128.5257	-0.0000		
2025-04-30	8347406_0	S4946GAF	11033	614794	-2048526.3741	-0.0000		
2025-04-30	8347407_0	S4946GAF	11033	614795	-1006409.6906	-0.0000		
2025-04-30	8347408_0	S4946GAF	11033	614796	-2493128.5257	-0.0000		
2025-04-30	8347410_0	S4946GAF	11033	614797	-4986257.0515	-0.0000		
2025-04-30	8347411_0	S4946GAF	11033	614798	-7922727.1694	-0.0000		
2025-04-30	8347412_0	S4946GAF	11033	614799	-2490853.4152	-0.0000		
2025-04-30	8347414_0	S4946GAF	11033	614801	-3961363.5847	-0.0000		
2025-04-30	8347415_0	S4946GAF	11033	614802	-2490853.4152	-0.0000		
2025-04-30	8347416_0	S4946GAF	11033	614803	-2057867.1444	-0.0000		
2025-04-30	8347417_0	S4946GAF	11033	614804	-2057867.1444	-0.0000		
2025-04-30	8347372_1	S4946GAF	11033	614805	22621364.1181	0.0000	Accrued Interest: 1138888.888889	.
2025-04-30	8347373_1	S4946GAF	11033	614806	8833902.1093	0.0000	Accrued Interest: 569444.444444	.