

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.

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

Shock All

Advanced Settings ▼

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

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.

Shock By: all

IR Data Type:

bps ▾

IR Shock Type:

Rate ▾

Greek: Off ☐ On

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	
Up100	100	100	100	100	100	100	100	100	100	100	<div>100</div> <div>Fill Row</div>

Add Scenario

Save

Run Scenario

(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 ▼

Shock By

☒ Curve Type

Select Type: Bond ▼

☐ Curve Name

Advanced Settings ▼

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)