

Findings

BalancerLib.sol

- Equations seem fine and the logic corresponds to what is set out in the comments

JointProvider.sol

- L143: There may be a scenario when the want value is above a certain threshold, the rebalancing will always be reverted

Rebalancer.sol

- L158: Requires both conditions to be true, so that if one provider condition changes, the other can't collect fees. The gains are checked and processed separately, so we are unsure why profits are required on both.
- L246: Is it necessary to exit the entire position and re-enter? This seems like it could create unnecessary losses
- L343: It seems like we might want to base the swap amount on how much bigger loose vs debt is. E.g. if looseA is a lot bigger than debtA but looseB is smaller than debtB - it might not make sense to swap the whole amount