

Convex Polynomial Adjustment Dashboard

Controls & Metrics

Polynomial Settings

Polynomial Degree:

5

PWL1 (Tier)

Control Points

Show Control Points

5 control points configured

PWL2 (DV01)

Control Points

Show Control Points

5 control points configured

Rescalers

Rescale Factor - Poly 1 (Tier):

1.00

1

0.1 1.0 2.0 3.0

Rescale Factor - Poly 2 (DV01):

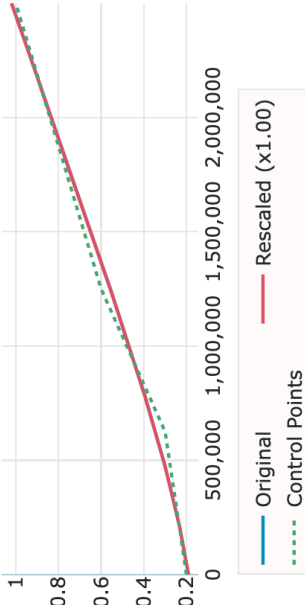
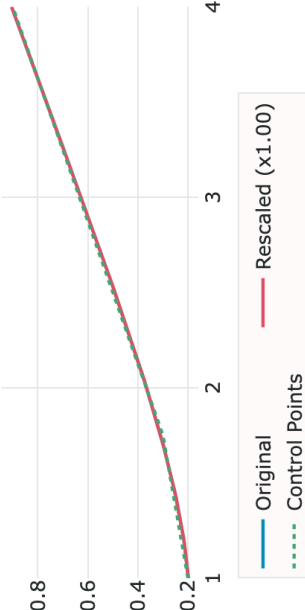
1.00

1

0.1 1.0 2.0 3.0

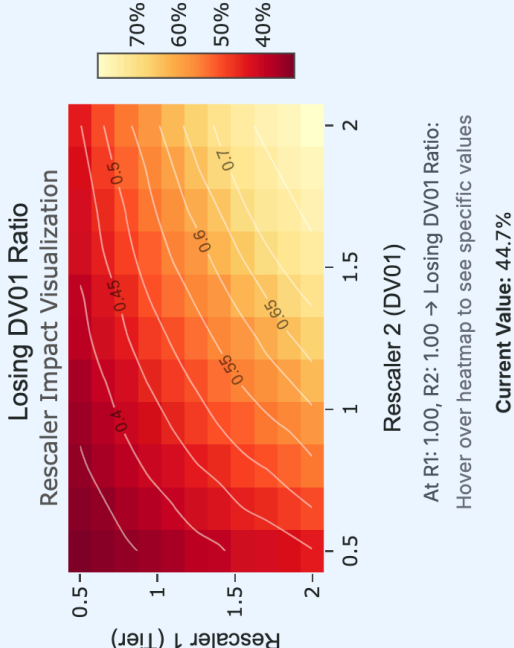
Recalculate

Calculation complete. P&L Check
(Total <= Favorable Adj): OK. (Total
Time: 7.394s)



Rescaler Analysis Heatmaps

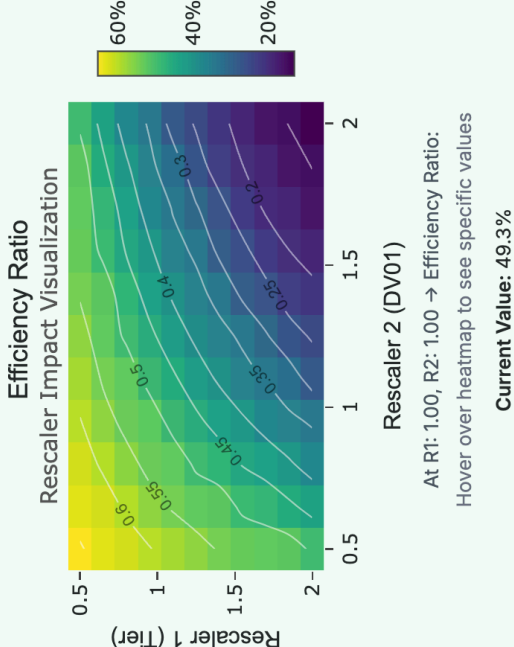
These heatmaps show how different rescaler combinations affect key metrics. Current values are based on R1=1.00 and R2=1.00.



Rescaler 2 (DV01)

At R1: 1.00, R2: 1.00 → Losing DV01 Ratio:
Hover over heatmap to see specific values

Current Value: 44.7%



Rescaler 2 (DV01)

At R1: 1.00, R2: 1.00 → Efficiency Ratio:
Hover over heatmap to see specific values

Current Value: 49.3%