

Hi Keonhi,

Here's a quick note on the Vega Map module I worked on - including how it's structured and how you might adapt it later for full automation.

1. App_Vegamap_area_multi.py

This is the main application script for generating Vega Maps. The key function is `on_generate_vega()`, which handles the construction and plotting of the Vega surface based on the user's specified strike and tenor bump areas.

Currently, this function builds the termsheet from user input. In the future, if Axel allows programmatic access to termsheets, you can replace the top portion of this function with a call that directly pulls the termsheet from trade ID or another identifier. The rest of the pipeline will remain the same.

2. autocall_pricer_area.py

This script defines the Termsheet class and handles the construction of structured note termsheets. Each section of the termsheet (e.g., barrier, coupon, underlying) is modularized, and the class can return a fully formatted termsheet string ready for pricing.

Let me know if you'd like me to walk through the logic or help prep it for deployment. Happy to help!

Best,
Annie