Of course! Here’s a script you can use for your pitch:

Script for Explaining the TWC Amber Status and the Need for SMEs

“Hi everyone, thanks for taking the time to discuss where we stand with the Time Window Calibration, or TWC, and why it’s currently in amber status.

Problem Statement: Initially, MDSOR was focused on a narrow scope, mostly internal IR/FX management. Now, as we expand it to support TWC for capital calculations, we’re hitting some real limitations. This isn’t just a simple reconciliation task. We’re talking about validating 18 years of data across thousands of risk factors.

Why Is It in Amber? Here’s the reality: MDSOR wasn’t originally built to handle this kind of historical data workload. Each date is stored as an individual object, and reconciling millions of these data points is a huge task. On top of that, our current tools aren’t made for large-scale querying or easy analysis. It’s a painstaking manual process.

The Complexity: This Is why TWC is in amber: it’s not just about fixing a few data points. It’s about handling a massive amount of historical data with limited resources and tools. We’re dealing with a situation where our best SMEs are being pulled away from other work to tackle these complexities.

Our Recommendation: In the short term, we need to bring in or dedicate the right experts who can handle this. We can’t just wait for a long-term tech solution, because that will take years. Long term, yes, we need to improve the infrastructure, but right now the best way to keep things moving is to have the right people in place.

Feel free to adjust or let me know if you need any more details!

Absolutely, I’ll help you shape that pitch.

Executive Pitch: Understanding Why TWC Is in Amber and the Path Forward

1. Context: What Are MMR and TWC?

MMR (Market Measure & Risk): Initially, MDSOR started with a narrow focus on internal management, specifically around IR/FX.

TWC (Time Window Calibration): Now we’re expanding MDSOR to support TWC, which essentially calibrates an 18-year stress window. This is a massive undertaking because it means working with historical data on a very large scale.

1. Why Are We in Amber?

System Limitations: MDSOR wasn’t originally built to handle this scale of historical data validation. Each date and each risk factor involves thousands of data points that need careful reconciliation. It’s not just a simple recon—it’s a complex data quality and validation exercise that’s straining our current tools and resources.

Resource and Skill Gaps: The few experts who can handle this level of complexity are already stretched thin. Most of our tech team isn’t equipped for this kind of deep historical data work, and the IT department is focused on other priorities like Clean PnL.

1. Where’s the Complexity?

Imagine dealing with millions of data points, each one needing to be validated step by step. This is painstaking work that requires specialized knowledge. We can’t just rely on standard tools or generalist developers; we need subject matter experts who understand both the business context and the technical nuances.

1. Our Suggestion:

Short Term: We need to bring in or dedicate the right SMEs who can navigate these complexities and keep things moving forward without waiting for long-term tech fixes. We can’t rely solely on IT improvements that may take years.

Long Term: We should plan to improve the infrastructure, but that’s a multi-year journey. In the meantime, having the right people in place is the key to not becoming a roadblock.

That should give you a solid narrative to explain the situation and what’s needed next!