**Navigating Shifting Priorities with Strategic Agility**

At the beginning of the year, my goal was to deepen my subject-matter expertise in **Vasara**, recognizing its central role in the firm’s evolving Clean PnL and risk architecture.

However, as the year progressed, business demands shifted rapidly, and I was repeatedly called upon to lead in high-priority areas that required urgent problem-solving, cross-functional orchestration, and strategic oversight.

Rather than seeing these shifts as distractions, I embraced them as **opportunities to add value at critical junctions**. Whether it was stabilizing the **EMR project**, spearheading **SVaR PnL reduction**, or **Clean PnL onboarding**, I brought the same level of ownership, clarity, and execution excellence to every initiative.

This year has underscored my ability to **pivot without losing momentum**, to step into leadership voids, and to deliver lasting results,even when priorities evolve.

While my journey toward Vasara SME depth continues, I’ve contributed meaningfully to shaping the broader data ecosystem and laying the foundation for future Vasara success through recon tooling, reference data alignment, and model input readiness.

**SVaR PnL Reduction Initiative**

Over the past 2 months, I have contributed to the SVaR PnL Reduction initiative across Structured Products (SPG) and Credit with a clear focus on strategic capital optimization, model transparency, and cross-functional alignment. My contribution has spanned across analytical depth, platform foresight, and stakeholder orchestration.

**1. Strategic Vision**

* Prioritized **high-impact starting points** like Agency RMBS (CMO) and Credit to demonstrate tangible progress while building strategic momentum.

**2. Deep-Dive Analysis & Modeling Insights**

* Delivered clear, data-driven breakdowns of potential SVaR reduction levers:
* Bridged the modeling gaps between **SPG vs. Credit** with clarity: g., why Credit’s lack of Full Config and internal prepayment equivalents makes it incomparable in current phase.
* Guided the prioritization of **foundational improvements** (like issuer-level time series) that may not yield immediate savings but are critical for tail risk and future risk model success.

**3. Credit Portfolio Enablement & Realism**

* Carefully articulated Credit’s challenges: such as the RVF+ model's limitations in capturing optionality, default, and recovery while mapping out actionable next steps.
* Helped establish the groundwork for:
  + Moving callable bonds from Standard Charge to DSR
  + Designing issuer-level time series with a Mars-aware roadmap
  + Setting realistic expectations for Credit SVaR forecasts and regulatory approval cycles

**4. Tactical-to-Strategic Translation**

* Designed and communicated the **Short-Term vs. Long-Term strategy** for Credit time series enhancement:
  + Balanced immediate impact via RFDM vs. long-term compatibility with Vasara/EMR.
  + Clearly laid out the tradeoffs tied to Mars dependencies and 2026 readiness.
* Structured decision-making frameworks and stakeholder consensus questions to drive alignment across Modeling, FO, Desk, and Risk.
* Responded thoughtfully to key questions, adding clarity and triggering reflection
* Elevated the conversation beyond capital numbers

**Summary**

My contribution to the SVaR PnL Reduction effort has gone beyond time series delivery. I have contributed to shape the strategy, identified the right sequence of action, engaged across silos, and framed the initiative in a way that connects near-term wins with long-term architectural and modeling transformation.

I’ve demonstrated an ability to **translate complexity into clarity**, **connect model design to capital impact**, and **mobilize stakeholders** toward solutions that don’t just reduce SVaR

**Strategic Contribution to Vasara Clean & Data-Driven Onboarding**

Vasara's Clean PnL initiative became the highest CIB priority in 2025.The maturity of the platform remains in progress, yet the urgency to scale has accelerated. My approach combined proactive data readiness, advanced debugging, and cross-functional collaboration across Quants, Tech, and business stakeholders.

**Key Achievements:**

* Supported **aggressive desk onboarding**, acting as a central strategist in inputs to the price new products: market data, observables and reference data.
* Played a lead role in debugging, root cause analysis in reference data and market data availability ensuring Clean PnL delivery was supported by expert-level oversight.
* **Proactive Data Readiness:** Ensured that **market data, referential data, conventions** were fully prepared ahead of onboarding cutoffs, removing common blockers to Clean PnL deployment. I partnered closely with Data Engineering and Reference Data Integration (RDI) to validate that reference data was not only ingested but also available to VSRE and valuation models.
* Maintained a single cohesive voice across data issues in Credit ( excluding trade data) to reduce latency and unblock deliverables.

**Turning Around the EMR Project (MDSOR Strategic Support)**

In Q2 2025, the EMR initiative, a key market risk project was facing critical delays and misalignment, flagged red due to integration breakdowns. At the request of EMR stakeholders, I was brought in to assess and stabilize the effort.

**Key Actions & Results:**

* **Rapid Stabilization:** Within a few weeks, I diagnosed the core blockers across data sourcing, modeling, and system coordination. I quickly aligned priorities between EMR users and the MDSOR delivery team, restoring momentum and clearing confusion around implementation timelines and ownership.
* **Hands-On Data Strategy:** Applied my deep knowledge of data normalization and integration frameworks to streamline the data pipeline between MDSOR and EMR use cases. This addressed root causes of the project stall
* **Cross-Team Alignment:** Coordinated a shared execution plan with clear sequencing and deliverables, ensuring EMR stakeholders regained confidence in both the data model and delivery team.
* **Turnaround Result:** The project moved from red to green status within weeks, and we are now on track to complete the next phase of onboarding without further delays.

This turnaround underscored my ability to parachute into at-risk projects and provide the technical clarity, leadership alignment, and operational discipline required to deliver results under pressure.