Here’s a **tight executive summary pitch** you can use:

**Executive Summary – TWC EMR / MDSOR Challenge**

**Problem Statement**  
MDSOR was originally built with a narrow IR/FX focus for internal EMR management. As EMR and MDSOR expand into broader regulatory capital use, **system limitations in large-scale, fast, and accurate data management** are surfacing.  
This isn’t “just reconciliation” — the reality is:

* **System limitations** force our best SMEs into prolonged data wrangling.
* **Most tech resources are underskilled** for this type of work; the very few who can (e.g., Vijay) are already overloaded with Clean PnL deliverables.
* Many core components were never designed for today’s scale and complexity.

**Request**

* **Infrastructure & Ideal Solutions**: A true long-term fix requires a multi-year system redesign.
* **Immediate Path Forward**:
  + Proper staffing with **targeted SMEs** to keep moving the needle while reducing dependency on IT.
  + Build tactical components now to mitigate system pain points.
  + Design proofs-of-concept for the future state architecture in parallel.

**Bottom Line**  
We can’t remove the roadblocks overnight — but with the right people in the right seats, we can keep delivering today while preparing for tomorrow.

If you want, I can also turn this into a **1-page visual slide** so your manager can just drop it into the stakeholder deck. That would make it even easier for him to internalize and present. Would you like me to prepare that?

Here’s how you could **speak through that slide as a pitch** — blending technical clarity with business impact for the architect and C-suite:

*"Let me start with where TWC actually fits in the bigger picture.*

**Right now**, every single capital calculation — whether it’s VaR, DSR, or the standard charge — is 100% dependent on MARS outputs. For VaR specifically, MARS uses a delta-gamma approximation. It’s quick, but it’s not a full revaluation.

**Where we want to get to** is leveraging EMR’s full revaluation PnL in the capital stack. That’s a more accurate representation of risk, it’s aligned with front office views, and it’s strategically where we need to be.

But here’s the catch: as soon as we do that, EMR inherits a dependency on TWC. Why? Because TWC calibrates the official SVaR stress window — deciding whether we’re in a COVID-type scenario or a 2008 GFC-type scenario. That calibration then drives the disaster scenario shocks for capital.

**And here’s where the complexity spikes — to make TWC viable, we have to validate 18 years of historical data for every single risk factor. Think about that scale:**

* Just for interest rates, that’s 22 curve tenors × 18 years of daily objects.
* For swaption vol surfaces, it’s 400 risk factors × 18 years.
* And that’s before you even get into FX, credit, commodities…

This is **not just a recon**. This is a massive, high-stakes data integrity challenge where the bottleneck isn’t just technology. It’s the combination of system limitations, lack of stitching logic, and the sheer scale of meticulous validation.

If we don’t staff and tool this properly, our best SMEs get pulled into manual work, IT can’t keep up, and the project stalls. But with the right people, empowered with the right tools, we can keep momentum — and design the architecture for the future state while still hitting near-term deliverables."\*

If you want, I can also give you **a 30-second “executive” version** of this same pitch so your manager can use it in meetings without going into the weeds. Would you like me to prepare that?

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