



# Ruchi Arora

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## Experience

### **8th July 2019–Till Date**

Software Engineer • Python Developer • HSBC Technology India

### **Project: *Common Reporting (CoR) and Basel III (B3) Counterparty Credit Risk***

Fermat International, part of Moody's Analytics was purchased by HSBC on the provision that it is a trade level Counterpart credit risk B1/B2/B3 RWA calculator, which supports multi jurisdiction supervisor rules for daily global calculation. Thus, the project CORB3 is an automatically fed solution to provide RWA calculation for London and other sites.

**Key Role in the project:** Development of an in-house solution for Standard CVA (Credit Valuation Adjustments) using python and Apache Spark. The solution provides following benefits over earlier used Moody's analytics.

- Batch timings for STD CVA reduced from 4 hours to 15 mins.
- Solution was developed on a cloud ready technology (ICP) using Apache Spark and Hadoop.
- An in-house solution was developed using enhanced logic to derive risk weights in consistent manner.

### **Contribution to the Python applications:**

- **Python CVA:** The project has been made in python using Apache Hadoop and Pyspark to replace the third-party Moody's engine with in-house solution and save the batch timings by 3.5 hours.
- **Delete unwanted files:** The utility has been developed in Python to delete unwanted files/folders irrespective of any file system/OS.
- **Conversion of XMLs to CSV:** A generic XML has a parent-child structure which is sometimes difficult to read or



Faridabad, Haryana



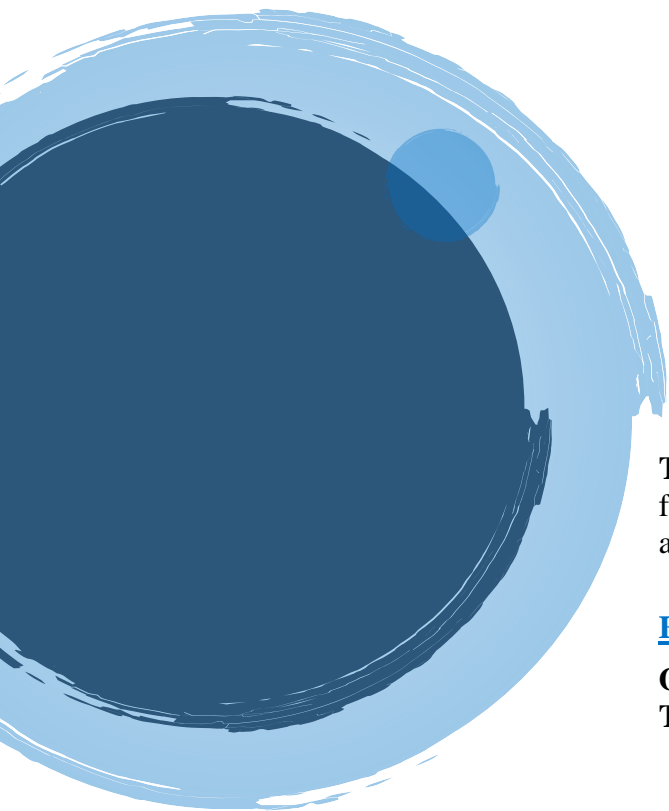
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find anything. The utility makes it easier to convert XML to CSV for easy look-up.

- **RTB Tracker:** An application developed using Flask in Python, HTML and CSS for tracking the hours spent by a team member on Production Support.

**Technology stack:** Python and Apache Spark/Pyspark, Control-M for job scheduling, Unix/Bash Scripting, SQL Developer for query analysis, GIT for version controlling

### Education

**Oracle Autonomous Database Cloud 2019 Certified Specialist  
The NorthCap University, Gurugram, Haryana**

- Bachelor of Technology, CGPA 9.7, Silver Medalist in CSE

**Gita Bal Niketan Senior Secondary School, NIT Faridabad,  
Haryana**

- Class XII, 91% in CBSE Board
- Class X, CGPA 10 in CBSE Board

### Professional skills /Amateur Interest

- Good communication skills/Host Professional events
- Been part of Team Building Activities organizing team
- Write poems/verses

