



DAVID ROKHINSON

FINANCIAL SOFTWARE ENGINEER

CONTACT

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📍 Minneapolis, MN

🌐 [LinkedIn](#)

🔗 [My GitHub](#)

CORE SKILLS

- Software Development
- Process Improvement
- Team Development
- .NET Stack (C# + LINQ)
- Database Design (SQL)

LANGUAGES

- English (Fluent)
- Russian (Fluent)
- C# (Fluent)
- French (Basic)
- German (Basic)

ACCOLADES

- Process Improvement Champion (Allianz) - 2021
- IronMan Lake Placid - 2021
- Employee of the Year Finalist (Allianz) - 2019



PROFILE

Dynamic and experienced lead software developer with a robust background in designing and implementing quantitative finance solutions. Proven ability to architect and scale enterprise-grade systems managing \$100B+ in assets across global portfolios. Known for driving innovation, building agile teams, and passion for transforming legacy processes to meet the demands of modern business.



WORK EXPERIENCE

AVP - Allianz SE (Munich, Germany) 2025 - PRESENT

- Built and now lead the team behind a global multi-year asset portfolio projection tool used across every Allianz operating entity.
- Introduced AI-assisted development with Claude and GitHub Copilot, using AI to turn Figma designs into working front-end code.

AVP - Allianz Life Hedging 2023 - 2025

- Set quarterly development priorities and turned business leaders' ideas into requirements carried through to delivery.
- Automated core derivative valuation, saving 100+ production hours per week, and mentored junior developers.

Principal - Allianz Life Hedging 2021 - 2023

- Directly managed team of four responsible for ensuring code quality and hedge strategy implementation across the entire codebase.
- Led AGILE development of a large scale automation framework which currently supports 400+ unique workflows across multiple sub-teams.

Associate - Allianz Life Hedging 2019 - 2021

- Consolidated hedging of international product lines into a single workflow, improving sustainability and operational efficiency.
- Developed a novel strategy for dynamically hedging RILA products, significantly reducing profit and loss from COVID market volatility.

Analyst - Allianz Life Hedging 2016 - 2019

- Executed daily hedge rebalancing for Variable Annuity (VA) and Registered Index-Linked Annuity (RILA) business lines.
- Built enhanced models to estimate intra-day fund price movements.



EDUCATION

Master of Financial Mathematics, MS 2017 - 2020
University of Minnesota

Biological Engineering, BS 2012 - 2016
Purdue University