Bernhard Ulrich von Boyen

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About me

Actuarial and risk professional with 20 years' experience across (re)insurance, banking, and advisory. Proven leadership in ALM, risk modeling, and capital frameworks. Product Owner (Risk) for SCOR's ALM transformation, unifying finance, risk, and investments under a Solvency- and IFRS-driven framework. Trustee modernizing pension governance and achieving top-quartile returns. Known for reporting and workflow automation, data-driven tools and training that improved transparency, faster closings, and stronger solvency.

Transformation Highlights

- **ALM Initiative – SCOR Group**: Delivered Foundry ALM workflow enabling Treasury execution; contributed to zero economic variance and higher solvency (Results Q4 2024).
- **Pension Fund Trustee – PVST SCOR Schweiz**: Reversed decade of negative redistribution; achieved top-quartile returns; implemented fair-benefit governance model.
- **PwC & SCOR**: Implemented Solvency II/SST and assessed IFRS 17 for ALM integration; improved close governance, refined models, and shortened reporting cycles.

Building on these transformations, I am re-entering the professional sphere after a 3-m family sabbatical with a focus on AI-driven transformation and data-enabled methods. Exploring generative AI for validated narrative automation in technical domains (use case: health) and extending actuarial methods to new applications, including sports modeling. In parallel, contributing to industry dialogue through representation at FX Trade Tech and co-authoring a pension-fund article on performance attribution and guarantees.

CORE COMPETENCIES

Actuarial & Capital Modeling: Solvency II, internal models, SCR/RM, and IFRS17 integration

ALM & Investment Risk: Asset-liability frameworks, financial risk, limit setting, sensitivity & stochastic analysis

Leadership & Governance: Cross-functional & strategic initiatives, pension-fund trustee, board collaboration

Technical Proficiency: Python, R, LLMs, Palantir Foundry, SQL, data analytics

Communication & Influence: Trusted partner to senior stakeholders, speaker in front of larger groups, contributor to regulatory & industry forums

CAREER HIGHLIGHTS

SCOR Group, Jun 2013 - Aug 2025

Expert ALM, Associate Director, ALM Initiative, May 2024 – Aug 2025: Integrated new S&P risk criteria, analyzed risk limits against objectives, implemented shared ALM workflow (Foundry), integrated S(C)R and IFRS as key ALM metrics, led workshops & fostered collaboration, drove technical changes, provided quantitative analysis that influenced actions taken.

Pension Fund Trustee, employee representative, PVST SCOR Schweiz, Oct 2018 – Apr 2025: board collaboration for holistic pension reform, spearheaded ALM initiative, designed steering concept, equitable profit-sharing model. Ultimately, fund earned top quartile investment return across Swiss funds and improved the needs for its 300+ stakeholders, which require transparent, fair, and competitive investment return while still maintaining stable and guaranteed pensions.

Business Partner Investments, Risk Modeling, Jul 2020 – Apr 2024: owned and improved ALM process under S2 EOF, expanded internal model use cases, reported risk limits, and worked on risk appetite and strategic initiatives with significant investment risk.

Deputy Team Lead, FinMod, Jun 2013 – Jun 2020: Implemented Solvency II & risk margin reports in Pillar 1/2, steered Pillar 3 initiatives, designed, accelerated, and executed regular closing processes for SCR/ RM, facilitated group wide Profit & Loss attribution, owner of EIOPA Market and Credit Risk Benchmark study.

PwC & Deloitte, summary from Sep 2006 - May 2013

Full independent re-reserving of CHF 500m+ Life & health reserve, with own model design, data acquisition, calibration and implementation in R. This provided an actionable second opinion for company and third party. In addition, review of Life embedded value reports for Life insurance groups to provide assurance on external disclosure for both executives and investors alike.

Actuarial and risk advisor in Solvency II internal model reviews and applications, asset, total balance sheet, P&C reserve, and financial risk reviews, transformation & due diligence in banking and trading.

Gained certifications in project management, professional risk management and most actuarial exams (DAV) that deepened my technical and functional skills.

EDUCATION & CERTIFICATIONS

Actuary (DAV, Germany, 2013) | PRM (PRMIA, 2010)

Dipl. Math. Oec., University of Ulm (2006) | MSc in Applied Mathematics, University of Wisconsin, Milwaukee (2005)

Languages: German (native), English (fluent)

PUBLICATIONS & CONTRIBUTIONS

“Feldafinger Re –Modeling Capital Requirements under S2” co-lead Seminary at University of Ulm with Prof. Dr. Zietsch/Fabian Uffer (CRO SCOR Group) in 2017

Member of CFO Forum working groups on solvency ratio AOC and risk margin methods in period

Co-author of whitepaper: “Antworten mit Fragezeichen. IFRS 4 Phase II”, with IVW St. Gallen in 2011