Bernhard Ulrich von Boyen

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ABOUT ME

For nearly 20 years I have worked as an actuary and risk manager with experience across (re)insurance, banking, trading, and advisory. My main focus lies in ALM, risk modeling, and capital requirements. As Product Owner in the ALM transformation program of SCOR Group I integrated finance, risk, and investment processes into a unified framework connecting Solvency and IFRS metrics.

In parallel, as pension-fund trustee I led a structural reform that achieved top-quartile investment results. My work emphasizes transparency, automation, and data-driven decision-making.

KEY ACHIEVEMENTS

- **ALM Initiative – SCOR Group**: Built the Foundry-based ALM workflow as core platform; contributed to higher and more stable solvency ratio (Q4 2024 results).
- **Pension Fund Trustee – PVST SCOR Switzerland**: Implemented a comprehensive reform balancing inter-generational redistribution and achieving top-quartile returns.
- **PwC & SCOR**: Introduced Solvency II / SST frameworks and IFRS 17 analyses; shortened closing cycles through stronger governance.

After a three-month family sabbatical, I am now focusing on data-driven applications in the context of AI — for example validated technical reporting in healthcare and actuarially founded models in sports. I also represented a Swiss FinTech at FX Trade Tech and am co-authoring an article on risk and performance sharing in pension funds.

CORE COMPETENCIES

Actuarial Modeling: Solvency II, internal models, capital requirements / risk margin, IFRS 17 analysis

ALM & Investment Risk: Sensitivity and stochastic analysis, ALM steering and process design

Leadership & Communication: Cross-functional initiatives, board and trustee collaboration, stakeholder management, public speaking

Technology: Python, R, Palantir Foundry, SQL, LLM-integrated analytics

Governance & Transformation: Financial integration, automation, change management

CAREER

SCOR Group, 06/2013 - 08/2025

Expert ALM / Associate Director – ALM Initiative, 05/2024 – 08/2025: Implemented new S&P requirements and established Solvency and IFRS metrics as steering variables.
- Built Foundry workflow for Treasury and ALM.
- Led workshops and cross-functional collaboration.
- Delivered risk-limit reviews and technical enhancements.
Result: Successful execution of transactions across all business areas in 2024.

Trustee (Employees' Representative) – PVST SCOR Switzerland, 10/2018 – 04/2025: Active social partnership and collaborative reform of the pension plan.
- Responsible for investments, ALM and integrated steering / profit allocation concept.
Result: Top-quartile investment returns and transparent, equitable pension benefits for 300 stakeholders.

Business Partner Investments, Risk Modeling, 07/2020 – 04/2024: Owner of the ALM process for own funds under Solvency II.
- Continuous improvement of metrics and systems.
- Expansion of internal-model use cases.
- Risk-limit evaluation and investment integration.
Result: Enhanced model integration within projects and strategic initiatives with material investment risk.

Deputy Team Lead – Financial Modeling (FinMod), 06/2013 – 06/2020: Implemented Solvency II and SST requirements for risk margin and governance.
- Designed reports for Pillars 1 & 2 and managed Pillar 3 projects.
- Accelerated closing processes and established group-wide P&L attribution.
- Conducted EIOPA market and credit risk benchmarks.
Result: Established regulatory closing process around the internal model.

PwC & Deloitte, Summary of Period 09/2006 - 05/2013

Fully independent reserving of a health-insurance liability (CHF 500m+), from model design and data preparation to implementation in R. The model served as a second opinion for the company and an external third party. Validation of MCEV reports to support external disclosure for investors and executives.

Actuarial and risk-management advisor for internal-model reviews and applications under Solvency II, as well as for valuations of investments, P&C reserves, and other regulatory capital requirements. Also supported transformation and acquisition projects in the banking and trading sectors.

Completed training in project management, risk management, and most parts of the actuarial curriculum (DAV), strengthening my technical and functional foundation.

EDUCATION & CERTIFICATIONS

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

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

Languages: German (native), English (fluent), French (basic)

PUBLICATIONS & CONTRIBUTIONS

– "Feldafinger Re – Modeling Capital Requirements under Solvency II", seminar lead at University of Ulm (2017)
– CFO Forum representative – topics: Solvency Ratio AOC and Risk Margin
– *Co-author:* "Antworten mit Fragezeichen. IFRS 4 Phase II" (IVW St. Gallen, 2011)