

# JEAN BAPTISTE SALLMANN

Senior Manager

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## Current Responsibility

Since November 2021, Jean-Baptiste has been leading the Swiss Life Practice, offering support to our clients primarily in the DACH region. His guidance spans a wide array of projects thanks to his dual expertise in actuarial science and (software) engineering. His main areas of expertise include:

- IFRS17
- Variable Annuities
- Asset Liability Management
- Reserving under Swiss GAAP
- Swiss Solvency Test
- Due Diligence for M&A

## Professional Work Experience

His work includes assisting with the implementation and the optimization of IFRS17, optimizing Asset Allocations for UL portfolios, designing Asset Liability Management processes, crafting actuarial and reserving reports, or Solvency & Valuation Due Diligence reports for mergers and acquisitions. Jean-Baptiste's project experience is extensive, covering areas such as the Swiss Solvency Test, Solvency 2, reserving under both German and Swiss GAAP, IFRS17, as well as dealing with traditional and variable annuity products, and the management of assets and liabilities. While his primary focus is on Life insurance, he also contributes to Property & Casualty and Reinsurance projects.

Before Joining Milliman, Jean-Baptiste spent a decade at Baloise Life, culminating in his role as Head of Quantative Development, Actuarial Services. He conceived, designed, implemented (in C++/SQL) and automated Baloise Switzerland Life's internal model, encompassing all individual and group life products and conventional asset classes. Before Baloise, Jean-Baptiste was employed by Société Générale Corporate & Investment Banking in New York, USA, as a front office software developer and business analyst for the commodities derivatives.

## Professional Designations

Certified Actuary from the Swiss Association of Actuaries

## Education

M.Sc. Applied Mathematics Ecole Centrale Paris (Diplome d'ingénieur des grandes ecoles) M.Sc. Finance Technical University Vienna (Dipl. Ing. TU Wien)

## Presentations and Publications