





ICMR.Data

We maintain databases of syndicate and (re)insurance company **key financial data as financial statements are published**. This data underpins our analytical work for a number of Lloyd's clients, global carriers and investors, including for business planning.

We compile information from audited financial statements and unaudited notes to accounts, and can feed this information to clients more rapidly than other providers

Lloyd's syndicate year end data **available by** mid-April.



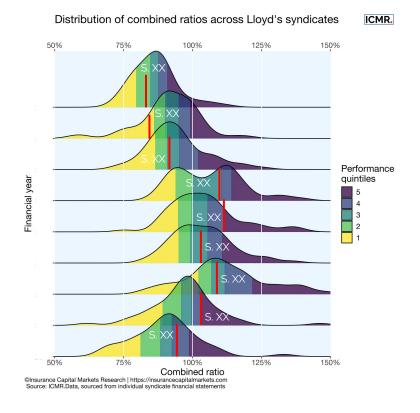


Timely insights matter

ICMR.Data gives you unique access to every Lloyd's syndicate's whole account and gross line of business underwriting performance in a single Excel workbook by mid-April.

Data has been extracted by ICMR from each syndicate's annual calendar year financial statements.

ICMR validates the data against the audited syndicate level and Lloyd's published aggregate accounts.





Whole account and gross performance by syndicate, mapped into consistent LOBs

- Accident and health
- Energy
- **MAT**
- Motor
- **Pecuniary loss**
- **Property**
- Reinsurance
- Third party liability

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Year	Synd	MA	Synd_type	Syndicate COB	Harmonised LOB	Aggregated LOB	GWP GBPm	GEP GBPm	Gross Incurred GBPm	Operating Expenses GBPm	Gross UW Result GBPm	RI Balance GBPm	Net UW Result GBPm
2020	Synd P	Managing Agent Q	Run-off	Motor (other classes)	Motor	Motor	0.00	0.00	0.03	0.00	0.03	0.02	0.05
2016	Synd P	Managing Agent Q	Non-life	Fire and other damage to property	Property	Property	103	0.72	-0.45	-0.29	-0.03	-0.20	-0.22
2020	Synd K	Managing Agent F	Non-life	Miscellaneous	Pecuniary loss	MAT	60.39	73.52	-185.08	-28.91	-140.47	5617	-84.30
2017	Synd N	Managing Agent L	Non-life	Third party liability	Third party liability	Casualty	26.09	18.74	0.86	-4.44	15.16	-8.14	7.02
2020	Synd P	Managing Agent Q	Run-off	Energy non marine	Energy	Energy	0.00	0.00	0.00	0.00	0.00	0.10	0.10
2017	Synd J	Managing Agent N	Non-life	Motor (other classes)	Motor	Motor	4340	45.66	-39.08	-13.72	-714	312	-4.02
2022	Synd A	Managing Agent I	Non-life	MAT	MAT	MAT	118.47	106.13	-75.24	-33.06	-2.18	194	-0.24
2021	Synd A	Managing Agent I	Non-life	Miscellaneous	Pecuniary loss	MAT	42.68	41.74	-22.83	-13.77	5.14	-4.93	0.22
2020	Synd G	Managing Agent E	Non-life	Aviation	MAT	MAT	293	259	-2.52	-0.61	-0.54	-0.59	-113
2018	Synd E	Managing Agent K	Non-life	Reinsurance acceptances	Reinsurance	Reinsurance	23.80	1380	-9.31	-716	-2.66	0.05	-2.61
2020	Synd G	Managing Agent E	Non-life	Energy non marine	Energy	Energy	0.25	0.17	0.04	-0.05	0.17	-0.10	0.06
2016	Synd P	Managing Agent Q	Non-life	Motor (third party liability)	Motor	Motor	1.09	0.17	-0.08	-0.28	-0.20	-0.02	-0.22
2019	Synd A	Managing Agent 1	Non-life	MAT	MAT	MAT	65.47	70.86	-39.30	-31.64	-0.08	-7.34	-7.42
2017	Synd K	Managing Agent F	Non-life	Miscellaneous	Pecuniary loss	MAT	89.22	89.77		-39.46	0.70		
	Synd F		Non-life	Motor (third party liability)	Motor	Motor	56.10	5350	-54.60	-17.60	-18.70	-0.70	
2016	Synd F	Managing Agent A	Non-life	Fire and other damage to property	Property	Property	241.30	242.40	-132.40	-81.90	28.10	-21.10	7.00
2020	Synd C	Managing Agent E	Non-life	Pecuniary loss	Pecuniary loss	MAT	2.10	360	-29.20	-1.02	-26.63	554	-21.09
2022	Synd N	Managing Agent B	Non-life	Fire and other damage to property	Property	Property	75.67	7156	-36.71	-2410	10.75	199	12.74
2022	Synd K	Managing Agent G	Non-life	Third party liability	Third party liability	Casualty	603.95	600.08	-43218	-139.27	7 28.63	-34.52	-5.89
		Managing Agent M		Accident and health	Accident and health	Casualty	945	10.23	-7.19	-313	-0.08	-1.02	-109
2019	Synd N	Managing Agent L	Non-life	MAT	MAT	MAT	17.07	17.78	-22.88	-7.61	-12.71	5.10	-7.61
2017	Synd I	Managing Agent C	Non-life	Third party liability	Third party liability	Casualty	58.06	41.31	-2113	-20.50	-0.32	0.21	-0.12
2018	Synd I	Managing Agent C	Non-life	Fire and other damage to property	Property	Property	11.69	11.41		-4.71			-10.56
2020	Synd L	Managing Agent P	Non-life	Third party liability	Third party liability	Casualty	282.90	261.70	-182.00	-76.60			16.90
2020	Synd L	Managing Agent P	Non-life	Reinsurance acceptances	Reinsurance	Reinsurance	90.20	95.40	-57.80	-27.40	10.20	7.90	1810
2015	Synd F	Managing Agent A	Non-life	Motor (other classes)	Motor	Motor	210.00	172.60	-114.00	-59.50	-0.90	-290	-380
			Non-life	Reinsurance acceptances	Reinsurance	Reinsurance	20.39	18.52		-641			
		Managing Agent Q	Run-off	Energy marine	Energy	Energy	0.00	0.00		0.00			
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Screenshot of sample output of ICMR.Data



The data you need at your fingertips

ICMR.Data gives you unique access to every Lloyd's syndicate's performance, including gross underwriting performance by line of business, in a single Excel workbook.

Use ICMR.Data to analyse syndicate whole account performance and by line of business:

- Peer performance and strategies
- Premium growth & market share
- Underwriting and expense performance
- Gross vs Net profit margin
- Volatilities and correlations
- Insight into insurance cycle



Register your interest in 2024 year-end data, becoming available in mid-April 2025: info@insurancecapitalmarkets.com



About Insurance Capital Markets Research

ICMR is a quantitative research firm dedicated to delivering innovative solutions for the complex challenges facing the global specialty (re)insurance industry.

Our expertise lies in transforming data into actionable insights. We collate and manage industry performance data sets and specialise in providing in-depth analysis and prospective modelling of Lloyd's syndicate portfolios. Additionally, our groundbreaking <u>RISX Equity Index</u> offers a unique "as-if" liquid benchmark for investments in Lloyd's, enhancing market transparency.

Founded in early 2020 by industry veterans with a proven track record in Lloyd's analytics, investment banking capital markets, PE advisory, actuarial consulting and insurance-linked securities, ICMR brings a fresh perspective to the market.



Founders



Markus Gesmann

Markus has spent 20 years in both insurance and capital markets. He is the former head of analysis at Lloyd's, where he set up a market wide analytical performance and price monitoring framework. Markus was head of pricing at an ILS joint venture with Lehman Brothers and Vario Partners, structuring innovative risk transfer solutions into capital markets.

Markus is an expert in modelling non-life insurance portfolios and probabilistic programming, and an Honorary Visiting Fellow at Bayes Business School, City St George's, University of London.

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Quentin Moore

Quentin has over 30 years Lloyd's and capital markets experience, including directorships of managing agencies and head of research at Lloyd's where he co-authored Lloyd's Performance Management template in the aftermath of Lloyd's WTC losses of 2001, helping implement Lloyd's capital modelling and risk management.

Quentin co-founded an ILS joint venture with Lehman Brothers as well as co-founding Bermuda-based ILS firm, Vario Partners. He has worked in insurance private equity, in investment banking and in actuarial consulting.

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