
Status: Point in time view as at 08/07/2019.

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Commission Delegated Regulation (EU) 2015/35 of 10 October 2014
supplementing Directive 2009/138/EC of the European Parliament
and of the Council on the taking-up and pursuit of the business of
Insurance and Reinsurance (Solvency II) (Text with EEA relevance)

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ANNEX XXII

CORRELATION COEFFICIENTS FOR WINDSTORM RISK

The correlation parameter $\text{Corr}_{(\text{windstorm}, r, i, j)}$ referred to in Article 121(5) for region r shall be equal to the item set out in row i and in column j of the following correlation matrices. The headings of the rows and columns denote the region specific risk zones according to the numbers of the segments set out in Annex IX.

Correlation coefficients for regions with only one risk zone

The correlation coefficients for the regions Grand Duchy of Luxembourg, Guadeloupe, Martinique, St Martin and Réunion shall be equal to 1.

Correlation coefficients for windstorm risk in the Republic of Austria

ANNEX XXII Table 1: rows 1 - 26

ANNEX XXII Table 2: rows 1 - 26

ANNEX XXII Table 3: rows 1 - 28

ANNEX XXII Table 4: rows 1 - 26

ANNEX XXII Table 5: rows 1 - 26

ANNEX XXII Table 6: rows 1 - 28

ANNEX XXII Table 7: rows 1 - 26

ANNEX XXII Table 8: rows 1 - 26

ANNEX XXII Table 9: rows 1 - 28

Correlation coefficients for windstorm risk in the Kingdom of Belgium

ji	1	2	3	4	5	6	7	8	9
1	1,00	1,00	1,00	1,00	1,00	1,00	1,00	1,00	1,00
2	1,00	1,00	1,00	0,75	0,75	0,75	1,00	1,00	1,00
3	1,00	1,00	1,00	1,00	1,00	1,00	1,00	0,75	1,00
4	1,00	0,75	1,00	1,00	1,00	1,00	1,00	0,75	0,75
5	1,00	0,75	1,00	1,00	1,00	1,00	1,00	0,75	0,75
6	1,00	0,75	1,00	1,00	1,00	1,00	1,00	0,75	0,75

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7	1,00	1,00	1,00	1,00	1,00	1,00	1,00	1,00	1,00	1,00
8	1,00	1,00	0,75	0,75	0,75	0,75	1,00	1,00	1,00	1,00
9	1,00	1,00	1,00	0,75	0,75	0,75	1,00	1,00	1,00	1,00

Correlation coefficients for windstorm risk in the Czech Republic

ANNEX XXII Table 11: rows 1 - 20

ANNEX XXII Table 12: rows 1 - 21

ANNEX XXII Table 13: rows 1 - 21

ANNEX XXII Table 14: rows 1 - 20

ANNEX XXII Table 15: rows 1 - 21

ANNEX XXII Table 16: rows 1 - 21

ANNEX XXII Table 17: rows 1 - 20

ANNEX XXII Table 18: rows 1 - 21

ANNEX XXII Table 19: rows 1 - 21

Correlation coefficients for windstorm risk in the Kingdom of Denmark

j\i	1	2	3	4	5	6	7	8	9	10	11
1	1,00	1,00	0,75	0,50	0,50	0,50	0,50	0,25	0,50	0,50	0,25
2	1,00	1,00	1,00	0,75	0,75	0,75	0,75	0,50	0,75	0,50	0,25
3	0,75	1,00	1,00	1,00	1,00	0,75	0,75	0,75	1,00	0,75	0,50
4	0,50	0,75	1,00	1,00	1,00	1,00	0,75	0,75	0,75	0,75	0,50
5	0,50	0,75	1,00	1,00	1,00	1,00	1,00	0,75	0,75	0,75	0,50
6	0,50	0,75	0,75	1,00	1,00	1,00	1,00	1,00	1,00	1,00	0,75
7	0,50	0,75	0,75	0,75	1,00	1,00	1,00	1,00	1,00	1,00	0,75
8	0,25	0,50	0,75	0,75	0,75	1,00	1,00	1,00	0,75	1,00	0,75
9	0,50	0,75	1,00	0,75	0,75	1,00	1,00	0,75	1,00	1,00	0,75
10	0,50	0,50	0,75	0,75	0,75	1,00	1,00	1,00	1,00	1,00	0,75

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11	0,25	0,25	0,50	0,50	0,50	0,75	0,75	0,75	0,75	0,75	1,00
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Correlation coefficients for windstorm risk in the French Republic

ANNEX XXII Table 21: rows 1 - 26

ANNEX XXII Table 22: rows 1 - 26

ANNEX XXII Table 23: rows 1 - 26

ANNEX XXII Table 24: rows 1 - 21

ANNEX XXII Table 25: rows 1 - 26

ANNEX XXII Table 26: rows 1 - 26

ANNEX XXII Table 27: rows 1 - 26

ANNEX XXII Table 28: rows 1 - 21

ANNEX XXII Table 29: rows 1 - 26

ANNEX XXII Table 30: rows 1 - 26

ANNEX XXII Table 31: rows 1 - 26

ANNEX XXII Table 32: rows 1 - 21

ANNEX XXII Table 33: rows 1 - 26

ANNEX XXII Table 34: rows 1 - 26

ANNEX XXII Table 35: rows 1 - 26

ANNEX XXII Table 36: rows 1 - 21

Status: Point in time view as at 08/07/2019.

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Correlation coefficients for windstorm risk in the Federal Republic of Germany

ANNEX XXII Table 37: rows 1 - 24

ANNEX XXII Table 38: rows 1 - 24

ANNEX XXII Table 39: rows 1 - 24

ANNEX XXII Table 40: rows 1 - 27

ANNEX XXII Table 41: rows 1 - 24

ANNEX XXII Table 42: rows 1 - 24

ANNEX XXII Table 43: rows 1 - 24

ANNEX XXII Table 44: rows 1 - 27

ANNEX XXII Table 45: rows 1 - 24

ANNEX XXII Table 46: rows 1 - 24

ANNEX XXII Table 47: rows 1 - 24

ANNEX XXII Table 48: rows 1 - 27

ANNEX XXII Table 49: rows 1 - 24

ANNEX XXII Table 50: rows 1 - 24

ANNEX XXII Table 51: rows 1 - 24

ANNEX XXII Table 52: rows 1 - 27

Correlation coefficients for windstorm risk in the Republic of Ireland

ANNEX XXII Table 53: rows 1 - 27

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Correlation coefficients for windstorm risk in the Kingdom of the Netherlands

ANNEX XXII Table 54: rows 1 - 27

ANNEX XXII Table 55: rows 1 - 26

ANNEX XXII Table 56: rows 1 - 21

ANNEX XXII Table 57: rows 1 - 20

ANNEX XXII Table 58: rows 1 - 27

ANNEX XXII Table 59: rows 1 - 26

ANNEX XXII Table 60: rows 1 - 21

ANNEX XXII Table 61: rows 1 - 20

ANNEX XXII Table 62: rows 1 - 27

ANNEX XXII Table 63: rows 1 - 26

ANNEX XXII Table 64: rows 1 - 21

ANNEX XXII Table 65: rows 1 - 20

ANNEX XXII Table 66: rows 1 - 27

ANNEX XXII Table 67: rows 1 - 26

ANNEX XXII Table 68: rows 1 - 21

ANNEX XXII Table 69: rows 1 - 20

Correlation coefficients for windstorm risk in the Kingdom of Norway

Status: Point in time view as at 08/07/2019.

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ANNEX XXII Table 70: rows 1 - 20

Correlation coefficients for windstorm risk in the Republic of Poland

ANNEX XXII Table 71: rows 1 - 27

ANNEX XXII Table 72: rows 1 - 26

ANNEX XXII Table 73: rows 1 - 26

ANNEX XXII Table 74: rows 1 - 24

ANNEX XXII Table 75: rows 1 - 27

ANNEX XXII Table 76: rows 1 - 26

ANNEX XXII Table 77: rows 1 - 26

ANNEX XXII Table 78: rows 1 - 24

ANNEX XXII Table 79: rows 1 - 27

ANNEX XXII Table 80: rows 1 - 26

ANNEX XXII Table 81: rows 1 - 26

ANNEX XXII Table 82: rows 1 - 24

ANNEX XXII Table 83: rows 1 - 27

ANNEX XXII Table 84: rows 1 - 26

ANNEX XXII Table 85: rows 1 - 26

ANNEX XXII Table 86: rows 1 - 24

Status: Point in time view as at 08/07/2019.

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Correlation coefficients for windstorm risk in the Kingdom of Spain

ANNEX XXII Table 87: rows 1 - 26

ANNEX XXII Table 88: rows 1 - 26

ANNEX XXII Table 89: rows 1 - 26

ANNEX XXII Table 90: rows 1 - 26

[^{F1}Correlation coefficients for windstorm risk in the Republic of Finland]

ANNEX XXII Table 91: rows 1 - 20

[^{F2}Correlation coefficients for windstorm risk in the Kingdom of Sweden]

ANNEX XXII Table 92: rows 1 - 22

[^{F1}Correlation coefficients for windstorm risk in the Republic of Slovenia]

ji	1	2	3	4	5	6	7	8	9	10	11
1	1,00	0,75	0,75	0,75	0,75	0,75	0,75	0,75	0,75	0,75	0,75
2	0,75	1,00	0,75	0,75	0,75	0,75	0,75	0,75	0,75	0,75	0,75
3	0,75	0,75	1,00	1,00	0,75	0,75	0,75	0,75	0,75	0,75	0,75
4	0,75	0,75	1,00	1,00	0,75	0,75	0,75	0,75	0,75	0,75	0,75
5	0,75	0,75	0,75	0,75	1,00	0,75	0,75	0,75	0,75	0,75	0,75
6	0,75	0,75	0,75	0,75	0,75	1,00	1,00	0,75	0,75	0,75	0,75
7	0,75	0,75	0,75	0,75	0,75	1,00	1,00	0,75	0,75	0,75	0,75
8	0,75	0,75	0,75	0,75	0,75	0,75	0,75	1,00	0,75	0,75	0,75
9	0,75	0,75	0,75	0,75	0,75	0,75	0,75	0,75	1,00	0,75	0,75
10	0,75	0,75	0,75	0,75	0,75	0,75	0,75	0,75	0,75	1,00	0,75
11	0,75	0,75	0,75	0,75	0,75	0,75	0,75	0,75	0,75	0,75	1,00]

Correlation coefficients for windstorm risk in the Swiss Confederation

ANNEX XXII Table 94: rows 1 - 27

Correlation coefficients for windstorm risk in the United Kingdom of Great Britain and Northern Ireland

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ANNEX XXII Table 95: rows 1 - 26

ANNEX XXII Table 96: rows 1 - 26

ANNEX XXII Table 97: rows 1 - 26

ANNEX XXII Table 98: rows 1 - 26

ANNEX XXII Table 99: rows 1 - 25

ANNEX XXII Table 100: rows 1 - 26

ANNEX XXII Table 101: rows 1 - 26

ANNEX XXII Table 102: rows 1 - 26

ANNEX XXII Table 103: rows 1 - 26

ANNEX XXII Table 104: rows 1 - 25

ANNEX XXII Table 105: rows 1 - 26

ANNEX XXII Table 106: rows 1 - 26

ANNEX XXII Table 107: rows 1 - 26

ANNEX XXII Table 108: rows 1 - 26

ANNEX XXII Table 109: rows 1 - 25

ANNEX XXII Table 110: rows 1 - 26

ANNEX XXII Table 111: rows 1 - 26

ANNEX XXII Table 112: rows 1 - 26

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ANNEX XXII Table 113: rows 1 - 26

ANNEX XXII Table 114: rows 1 - 25

ANNEX XXII Table 115: rows 1 - 26

ANNEX XXII Table 116: rows 1 - 26

ANNEX XXII Table 117: rows 1 - 26

ANNEX XXII Table 118: rows 1 - 26

ANNEX XXII Table 119: rows 1 - 25

[^{F1}Correlation coefficients for windstorm risk in the Republic of Hungary]

ANNEX XXII Table 120: rows 1 - 25

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