

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

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ANNEX XXII Table 2: rows 1 - 26

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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

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

Correlation coefficients for windstorm risk in the Czech Republic

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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

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Correlation coefficients for windstorm risk in the Federal Republic of Germany

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Correlation coefficients for windstorm risk in the Republic of Ireland

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Correlation coefficients for windstorm risk in the Kingdom of the Netherlands

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Correlation coefficients for windstorm risk in the Kingdom of Norway

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Correlation coefficients for windstorm risk in the Republic of Poland

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Correlation coefficients for windstorm risk in the Kingdom of Spain

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Correlation coefficients for windstorm risk in the Kingdom of Sweden

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Correlation coefficients for windstorm risk in the Swiss Confederation

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

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