Document Generated: 2024-08-18

Status: Point in time view as at 31/12/2020.

Changes to legislation: Commission Delegated Regulation (EU) 2015/35, ANNEX XXII Table 47: rows 1 - 24 is up to date with all changes known to be in force on or before 18 August 2024. There are changes that may be brought into force at a future date. Changes that have been made appear in the content and are referenced with annotations. (See end of Document for details)

#### ANNEX XXII

# CORRELATION COEFFICIENTS FOR WINDSTORM RISK

#### **Modifications etc. (not altering text)**

C1 Annex 22: power to amend and revoke conferred (31.12.2020) by The Solvency 2 and Insurance (Amendment, etc.) (EU Exit) Regulations 2019 (S.I. 2019/407), regs. 1(2), 4, Sch. 3 (as amended by S.I. 2020/1301, regs. 1, 3, Sch. para. 27(a) and S.I. 2020/1385, regs. 1(2), 54(2))

# Correlation coefficients for windstorm risk in the Federal Republic of Germany

ANNEX XXII Table 47: rows 1 - 24

| AIN. | NEZ | $\Lambda$ | ΛII          | Tai  | ne  | 4/  | . 10 | ws   | 1 -   | 24   |     |      |       |       |       |       |      |      |      |      |      |      |      |      |       |
|------|-----|-----------|--------------|------|-----|-----|------|------|-------|------|-----|------|-------|-------|-------|-------|------|------|------|------|------|------|------|------|-------|
| ji   | 50  | 51        | 5            | 2 5  | 3   | 54  | 55   | 5 5  | 56 5  | 57   | 58  | 59   | 60    | 61    | 63    | 64    | 65   | 66   | 67   | 68   | 69   | 70   | 71   | 72   | 73    |
| 50   | 1,0 | 01,0      | 01,0         | 001, | ,0α | 0,7 | 50,7 | 51,  | ,001, | ,001 | ,0  | 01,0 | 00,7  | 50,7  | 50,7  | 50,7  | 50,7 | 50,7 | 50,7 | 50,7 | 50,7 | 50,5 | 00,7 | 50,5 | 00,50 |
| 51   | 1,0 | 01,0      | 01,0         | 001, | 00  | 1,0 | 00,7 | 751, | ,001, | ,001 | ,0  | 01,0 | 00,7  | 50,7  | 50,7  | 50,7  | 51,0 | 00,7 | 50,7 | 50,7 | 50,7 | 50,5 | 00,7 | 50,5 | 00,50 |
| 52   | 1,0 | 01,0      | 01,0         | 001, | 00  | 1,0 | 00,7 | 751, | ,001, | ,001 | ,0  | 01,0 | 00,7  | 50,7  | 50,7  | 50,7  | 50,7 | 50,7 | 50,7 | 50,7 | 50,5 | 00,5 | 00,7 | 50,5 | 00,50 |
| 53   | 1,0 | 01,0      | 01,0         | 001, | 00  | 1,0 | 01,0 | 01,  | ,001, | ,001 | ,0  | 01,0 | 01,0  | 01,0  | 00,7  | 50,7  | 51,0 | 00,7 | 50,7 | 50,7 | 50,7 | 50,7 | 50,7 | 50,7 | 50,75 |
| 54   | 0,7 | 51,0      | 01,0         | 001, | 00  | 1,0 | 01,0 | 01,  | ,001  | ,000 | ,7  | 50,7 | 51,0  | 01,0  | 01,0  | 01,0  | 01,0 | 01,0 | 01,0 | 01,0 | 00,7 | 50,7 | 50,7 | 50,7 | 50,75 |
| 55   | 0,7 | 50,7      | <b>5</b> 0,′ | 751, | 00  | 1,0 | 01,0 | 01,  | ,001  | ,000 | ,7  | 50,7 | 51,0  | 0, 10 | 01,0  | 01,0  | 01,0 | 01,0 | 01,0 | 01,0 | 01,0 | 01,0 | 01,0 | 00,7 | 51,00 |
| 56   | 1,0 | 01,0      | 01,0         | 001, | 00  | 1,0 | 01,0 | 01,  | ,001, | ,001 | ,0  | 00,7 | 51,0  | 0, 10 | 01,0  | 01,0  | 01,0 | 01,0 | 01,0 | 01,0 | 00,7 | 50,7 | 50,7 | 50,7 | 50,75 |
| 57   | 1,0 | 01,0      | 01,0         | 001, | 00  | 1,0 | 01,0 | 01,  | ,001, | ,001 | ,0  | 01,0 | 01,0  | 0, 10 | 01,0  | 00,7  | 51,0 | 00,7 | 50,7 | 50,7 | 50,7 | 50,7 | 50,7 | 50,5 | 00,50 |
| 58   | 1,0 | 01,0      | 01,0         | 001, | οα  | 0,7 | 50,7 | 751, | ,001, | ,001 | ,0  | 01,0 | 00,7  | 50,7  | 50,7  | 50,7  | 50,7 | 50,7 | 50,7 | 50,7 | 50,7 | 50,5 | 00,5 | 00,5 | 00,50 |
| 59   | 1,0 | 01,0      | 01,0         | 001, | οα  | 0,7 | 50,7 | 50,  | 751,  | ,001 | ,0  | 01,0 | 00,7  | 50,7  | 50,7  | 50,7  | 50,7 | 50,5 | 00,5 | 00,5 | 00,5 | 00,5 | 00,5 | 00,5 | 00,50 |
| 60   | 0,7 | 50,7      | 50,          | 751, | 00  | 1,0 | 01,0 | 01,  | ,001, | ,000 | ,7: | 50,7 | 751,0 | 01,0  | 01,0  | 0,100 | 01,0 | 01,0 | 01,0 | 01,0 | 01,0 | 00,7 | 50,7 | 50,7 | 50,75 |
| 61   | 0,7 | 50,7      | 50,          | 751, | 00  | 1,0 | 01,0 | 01,  | ,001, | ,000 | ,7: | 50,7 | 751,0 | 01,0  | 01,0  | 01,0  | 01,0 | 00,7 | 51,0 | 01,0 | 01,0 | 00,7 | 50,7 | 50,7 | 50,75 |
| 63   | 0,7 | 50,7      | <b>5</b> 0,′ | 750, | 75  | 1,0 | 01,0 | 001, | ,001, | ,000 | ,7  | 50,7 | 51,0  | 01,0  | 01,0  | 01,0  | 01,0 | 01,0 | 01,0 | 01,0 | 01,0 | 00,7 | 51,0 | 00,7 | 50,75 |
| 64   | 0,7 | 50,7      | <b>5</b> 0,′ | 750, | 75  | 1,0 | 01,0 | 001, | ,000, | 750  | ,7: | 50,7 | 751,0 | 01,0  | 01,0  | 01,0  | 01,0 | 01,0 | 01,0 | 01,0 | 01,0 | 01,0 | 01,0 | 01,0 | 01,00 |
| 65   | 0,7 | 51,0      | ω,΄          | 751, | 00  | 1,0 | 01,0 | 001, | ,001  | ,000 | ,7  | 50,7 | 751,0 | 0, 10 | 01,0  | 01,0  | 01,0 | 01,0 | 01,0 | 01,0 | 01,0 | 00,7 | 51,0 | 00,7 | 50,75 |
| 66   | 0,7 | 50,7      | <b>5</b> 0,′ | 750, | 75  | 1,0 | 01,0 | 001, | ,000, | 750  | ,7: | 50,5 | 501,0 | 00,7  | 751,0 | 01,0  | 0,10 | 01,0 | 01,0 | 01,0 | 01,0 | 01,0 | 01,0 | 01,0 | 01,00 |
| 67   |     |           |              | _    | +   | -   |      | +    | _     | _    | -   |      |       |       |       | +     | -    | -    |      |      |      |      |      | -    | 01,00 |
| 68   | 0,7 | 50,7      | <b>5</b> 0,′ | 750, | 75  | 1,0 | 01,0 | 001, | ,000, | 750  | ,7: | 50,5 | 501,0 | 0,10  | 01,0  | 0,100 | 0,10 | 01,0 | 01,0 | 01,0 | 01,0 | 01,0 | 01,0 | 01,0 | 01,00 |
| 69   |     |           |              | _    | -   |     |      | +    |       |      | -   |      | +     | -     | +     |       |      | 1    |      |      |      |      |      | -    | 01,00 |
| 70   |     |           |              | _    | +   |     |      | -    |       |      | _   |      | -     | -     |       |       |      | -    |      |      |      |      |      |      | 01,00 |
| 71   |     |           |              | +    | +   | -   |      | -    | _     |      | -   |      | -     | -     |       | +     | -    | _    |      |      |      |      |      |      | 01,00 |
| 72   | -   |           |              |      | _   |     |      | ļ .  |       |      | -   |      | 1     | 1     | 1     | 1     | 1    |      |      |      |      |      | -    |      | 01,00 |
| 73   |     |           |              | -    | -   |     |      | -    | _     | _    | -   |      | -     | -     | -     | -     | -    |      | -    |      |      |      |      |      | 01,00 |
|      |     |           |              | 1 1  |     | _   |      | 1 ′  | 1 1   | - 1  | _   |      | 1 1   | 1 1   | 1 1   | 1 1   | 1 1  | 1 1  | l ´  | lí   | ´    | ′    | ı ´  | 1 1  | 1     |

Document Generated: 2024-08-18

#### **Status:**

Point in time view as at 31/12/2020.

# **Changes to legislation:**

Commission Delegated Regulation (EU) 2015/35, ANNEX XXII Table 47: rows 1 - 24 is up to date with all changes known to be in force on or before 18 August 2024. There are changes that may be brought into force at a future date. Changes that have been made appear in the content and are referenced with annotations.