

Natixis : obligation tempête d'ERDF

Formule de réalisation du risque

à partir de mesures de vitesses de vent pondéré suivant la localisation.

Windstorm Index Value;

Windstorm Index Formula.....

The "Windstorm Index Value" is calculated by the Calculation Agent using the following formula (the "Windstorm Index Formula"):

$$\text{Windstorm Index Value} = 1.869 \times \sum_{i=1}^{139} \omega_i \times \max(MWS_i - 33, 0)^{3.25}$$

where:

ω_i = weight of Index Calculation Location i as listed on the Data File attached as Annex C to this Offering Circular; and

MWS_i = the Maximum Peak-Gust Wind Speed (measured in m/s) calculated at Index Calculation Location i.

The number resulting from the application of the Windstorm Index Formula will be rounded to one decimal place in order to obtain the Windstorm Index Value.

For the avoidance of doubt only measurements of Index Calculation Locations within the Covered Area will be used in the calculation of the Windstorm Index Value.