

England & Wales mortality monitor – COVID-19 update – week 22 of 2020

Background

During the coronavirus pandemic we are publishing weekly updates to the CMI Mortality Monitor. This update shows the position as at 29 May 2020 (week 22 of 2020), based on provisional deaths data published by the Office for National Statistics (ONS) on 9 June 2020. All updates are publicly available from the CMI pages of the Institute and Faculty of Actuaries website: <u>https://www.actuaries.org.uk/learn-and-develop/continuous-mortality-investigation/other-cmi-outputs/mortality-monitor</u>.

Summary

We estimate that there have been around 65,000 more deaths in the UK from the start of the pandemic to 8 June 2020 than if mortality rates were similar to those experienced in 2019. This comprises 62,500 excess deaths to 29 May 2020, and a further 1,000 to 3,500 by 8 June 2020.

There were 17% more deaths registered in England & Wales in week 22 of 2020 than if standardised mortality rates had been the same as week 21 of 2019. The difference was 18% in week 21 and 40% in week 20. We note that excess deaths in week 20 will have been increased due to the timing of public holidays in week 19 (on Friday in 2020, but on Monday in 2019).

The cumulative mortality improvement in England & Wales for 2020 is –10.8% as at 29 May 2020, compared to +0.1% as at 20 March 2020, before the coronavirus pandemic had a material impact. More recent data issued by Public Health England (PHE) and the Department of Health and Social Care (DHSC) for later periods suggests that the cumulative improvement may fall further over the coming weeks.

Notes

Full details of the methods used for results based on the ONS data are included in <u>Working Paper 111</u>. Our analysis is based on Standardised Mortality Rates (SMRs). These adjust the provisional weekly deaths data published by the ONS to allow for changes in the age and gender distribution of the population over time.

We have included versions of Charts D and E from the standard quarterly monitor, which show results for males and females combined, for ages 20-100:

- Chart 1 (like Chart D from the quarterly report) shows cumulative standardised mortality for each year, relative to the average for 2010-2019.
- Chart 2 (like Chart E from the quarterly report) shows cumulative standardised mortality improvements for each year (i.e. the progression of annual mortality improvements over the course of each year).
- Mortality rates and mortality improvements vary by age, and the results shown are sensitive to the age distribution of the chosen standard population (the 2013 European Standard Population).

Our calculations rely on data for registered deaths, and we are conscious that in recent weeks deaths may have been registered earlier or later than in previous years. Consequently, comparisons of mortality between 2020 and earlier years may not be on a like-for-like basis. Also, results for individual weeks may not be consistent between years due to the timing of public holidays.

Use of this document

Please note that the CMI disclaims any liability from use of or reliance on these calculations, including in relation to financial transactions such as longevity swaps; and the CMI does not guarantee that it will continue to publish updates. Please also see the reliances and limitations, disclaimer, and copyright notice on the final page of this document.

TAS compliance

This paper is intended to analyse recent mortality in England & Wales. It complies with the principles in the Financial Reporting Council's Technical Actuarial Standard "TAS 100: Principles for Technical Actuarial Work". Any person using this paper should exercise judgement over its suitability and relevance for their purpose.



Results

Chart 1 shows cumulative standardised mortality rates compared to the 2010-2019 average. Cumulative mortality to week 22 of 2020 is higher than cumulative mortality to week 22 in any year since 2005, and is 7.2% above the 2010-19 average. It was 1.9% below the 2010-19 average at week 12, before the coronavirus pandemic had a material impact.

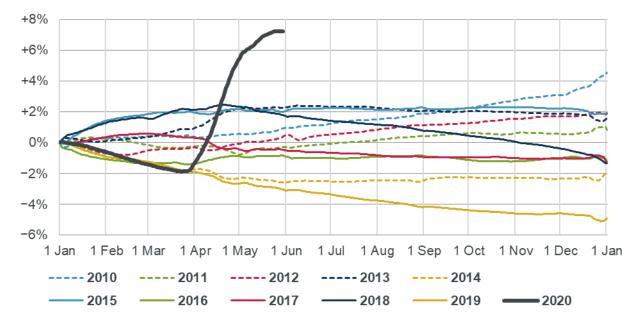
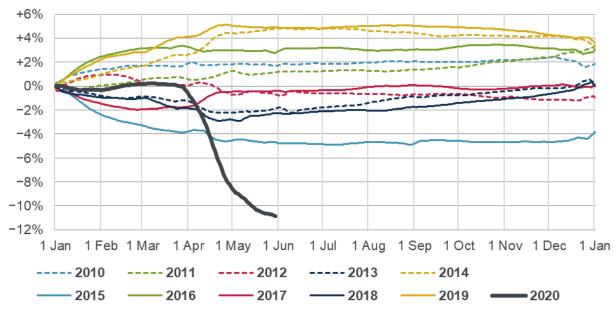


Chart 1: Cumulative standardised mortality rate compared to the 2010-2019 average

Chart 2 shows the cumulative annual standardised mortality improvement for 2020 and for the previous ten years. Note that Chart 2 shows cumulative improvements, so a higher value represents a higher improvement and lower mortality; whereas in Chart 1 a higher value represents higher mortality.

The cumulative mortality improvement is -10.8% as at 29 May 2020 (week 22 of 2020), compared to +0.1% as at week 12, before the coronavirus pandemic had a material impact, and -10.6% as at week 21.







Impact of coronavirus on total deaths

The ONS data shows 1,822 deaths registered in week 22 "where COVID-19 was mentioned on the death certificate". The overall impact of the coronavirus pandemic on total deaths may be different:

- There may have been some deaths that were wholly or partially due to COVID-19 but where COVID-19 was not mentioned on the death certificate.
- Some deaths from other causes may have been indirectly linked to COVID-19; for example, if pressure on medical resources caused deaths that would not have occurred in the absence of the coronavirus.
- Some deaths where COVID-19 was mentioned on the death certificate may not be "excess" deaths, as the deceased might have died from another cause in the same period, in the absence of the coronavirus.
- There may have been indirect impacts on deaths due to restrictions on movement due to the coronavirus; for example, changes in traffic, pollution and mental health.

To consider the possible impact of the pandemic on total deaths, we have estimated the number of deaths that we would have seen in week 22 of 2020 if the SMRs for each gender and age-group had been the same in week 22 of 2020 as in week 22 of 2019. As mortality in the first 12 weeks of 2019 and 2020 was similar, as seen in Charts 1 and 2, this gives a broad indication of "expected" mortality in the absence of the coronavirus pandemic¹. We can then subtract the expected deaths from actual deaths to estimate the "excess" deaths that, in the absence of other likely causes, may be attributable to the pandemic.

We have not made any adjustment for differences in the timing of public holidays in 2019 and 2020. While such differences may affect expected, actual and excess results for individual weeks, positive and negative impacts for different weeks should cancel out over time in cumulative results.

- The timing of Easter is likely to have reduced the estimated excess in week 15 and increased it in week 16.
- The timing of the early May bank holiday, on Monday of week 19 in 2019, but on Friday of week 19 in 2020, will have reduced the estimated excess in week 19 and increased it in week 20.
- The bank holidays on Monday of week 22 in 2019 and 2020 are likely to have reduced expected, actual and excess registered deaths, but had little impact on the ratios between them.

Description Deaths in week 22 of 2020 Male Female Total "Expected" registered deaths, if SMRs were the same in 2019 4,141 4,234 8,375 and 2020 Actual registered deaths, from all causes 4,834 4,990 9,824 "Excess" registered deaths (expected minus actual) 693 756 1,449 Registered deaths where COVID-19 was mentioned on the 895 927 1,822 death certificate 17% Excess as a proportion of expected 17% 18% Excess as a proportion of where COVID-19 was on the death 77% 82% 80% certificate

Table 1: Comparison of COVID-19 deaths and "excess" deaths

¹ Our calculation of excess deaths depends on the historical period that we use to estimate expected deaths. If we had used the average standardised mortality rates for 2015-19 rather than only 2019 to calculate expected deaths, without allowing for mortality improvements, then this would have reduced the excess deaths by 204 in week 22, and reduced the cumulative excess at week 22 (shown in Chart 4) from 57,840 to 53,017, a difference of 8%. We reiterate our preference for using 2019 to estimate expected deaths in the absence of a pandemic, as 2019 and 2020 had similar mortality experience for weeks 1 to 12.



Table 1 shows that:

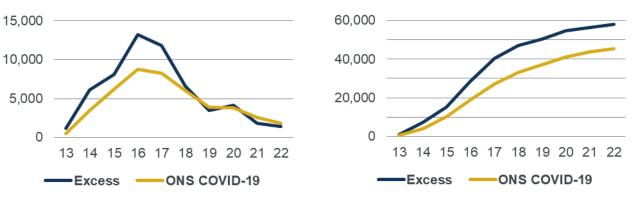
- Actual deaths in week 22 are 17% higher than expected: 17% higher than expected for males and 18% higher for females, compared to 17% for males, 19% for females, and 18% overall in week 21.
- The 1,449 "excess" deaths in week 22 are 20% lower than the 1,822 registered deaths reported by the ONS where COVID-19 was mentioned on the death certificate. Excess deaths were 28% lower than mentions of COVID-19 in week 21 and 9% higher in week 20. As noted earlier, the excess in week 20 will have been affected by the public holiday on Friday of week 19 in 2020.

Chart 3 compares "excess" registered deaths and registered deaths where COVID-19 was mentioned on the death certificate in each week since week 13. While there were some deaths in weeks 11 and 12 where COVID-19 was mentioned on the death certificate, the level of excess deaths in those weeks is small compared to typical weekly volatility in deaths, so cannot be reliably estimated. Chart 4 is similar, but plots the cumulative numbers of deaths, since week 13.

The number of excess deaths was much higher than the number of deaths where COVID-19 was mentioned on the death certificate in weeks 13 to 17, but this is not the case in later weeks, and excess deaths have been lower than mentions of COVID-19 in weeks 21 and 22.



Chart 4: Comparison of cumulative registered deaths (see text for details)



Charts 5 and 6 show excess deaths as a proportion of expected deaths by age band for each week. This has tended to be higher for older age bands throughout the pandemic. We do not show results for ages below 45 as the relatively low numbers of deaths at those ages means that estimates of expected deaths would be unreliable. Similarly, we no longer show a table of excess mortality by age band, as the figures have become more uncertain as the numbers of deaths have reduced.



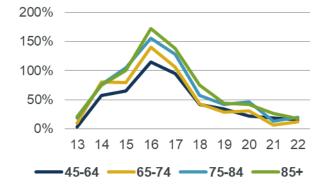
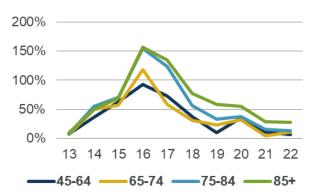


Chart 6: Excess as a proportion of expected in each week – females (see text for details)





Deaths not reported yet

The results in this update use ONS data on registered deaths to 29 May 2020, but Public Health England (PHE), for England, and the Department of Health and Social Care (DHSC), for the devolved administrations of Northern Ireland, Scotland and Wales, publish daily information on deaths of people who have had a positive test result for the coronavirus confirmed by a Public Health or NHS laboratory. We refer to this data as just "PHE data" in this report for brevity.

Note that PHE has changed the way that it reports COVID-19 data:

- The PHE data used in this section of the week 14 to week 16 updates of the mortality monitor was only for deaths of those hospitalised who tested positive for the coronavirus. Updates from week 17 onwards allow for the revised PHE figures, and are not limited to hospitalised cases.
- The PHE data used in this section of the week 14 to week 19 updates relates to "pillar 1" tests, in NHS and PHE laboratories. In later updates, the data from 24 May 2020 also includes deaths relating to "pillar 2" tests, by commercial partners.

The PHE figures are not directly comparable to the ONS figures, and could be higher or lower for any given week. That is because, although the PHE definition for COVID-19 deaths is narrower than the ONS definition (as it is limited to those who have tested positive for the coronavirus), PHE may report on deaths before they have been registered.

Table 2 compares the PHE figures reported during weeks 10 to 22 to our estimates of excess mortality, from all causes, in those weeks. It shows that the relationship between the PHE and CMI figures varies significantly between weeks. This may be due to the timing of public holidays affecting the CMI figures based on registered deaths more than the PHE figure for reported deaths.

The table also shows the PHE figures since week 22; our assumption for the relationship between the PHE and CMI excess figures in that period; and our resulting estimate of excess registered deaths, in the final column. The range of estimated excess registered deaths reflects variations in the ratio between the PHE and CMI excess figures in recent weeks rather than the whole period, as the ratios in recent weeks have tended to be lower than earlier in the pandemic. It is possible that excess deaths could be outside the range shown if that ratio moves outside its historical range.

The PHE figures are those issued on 8 June 2020, for deaths in England & Wales reported by 5pm on 7 June 2020.

Our analysis suggests that:

- there could have been in the range of 59,000 to 61,500 cumulative excess registered deaths in England & Wales by 8 June 2020; and
- applying the same method to the PHE figure for UK deaths suggests 63,500 to 66,000 excess registered deaths in the UK by 8 June 2020.

These calculations are sensitive to the assumed relationship between the PHE and CMI figures, particularly for the "later" period in Table 2. The calculations do not allow for deaths that may have occurred by 8 June 2020 but were not reported by then.

Data sources

The ONS provisional weekly deaths are available from https://www.ons.gov.uk/peoplepopulationandcommunity/birthsdeathsandmarriages/deaths/datasets/weeklyprovis_ionalfiguresondeathsregisteredinenglandandwales

The PHE figures are available from https://coronavirus.data.gov.uk/



June 2020

Table 2: Comparison of PHE's reported COVID-19 deaths with CMI's estimate of excess deaths

Period	PHE reported ²	CMI excess	Actual CMI ÷ PHE	Assumed CMI ÷ PHE	Estimated Excess
Later (30 May - 8 June 2020)	1,886	n/a	n/a	0.69-1.68	1,309 – 3,161
Week 22 (23 – 29 May 2020)	2,088	1,449	0.69	n/a	1,449
Week 21 (16 - 22 May 2020)	2,134	1,861	0.87	n/a	1,861
Week 20 (9 - 15 May 2020)	2,480	4,157	1.68	n/a	4,157
Week 19 (2 - 8 May 2020)	3,369	3,475	1.03	n/a	3,475
Week 18 (25 April - 1 May 2020)	4,279	6,587	1.54	n/a	6,587
Weeks 14-17 (28 March - 24 April 2020)	20,283	39,179	1.93	n/a	39,179
Weeks 10-13 (29 February - 27 March 2020)	1,126	1,350	1.20	n/a	1,350
TOTAL	37,645	58,058	n/a	n/a	59,367 – 61,220

² These figures reflect the revisions made by PHE to include deaths outside of a hospital setting, and cases identified through "pillar 2" testing: <u>https://coronavirus.data.gov.uk/about</u>



Reliances and limitations

The purpose of the weekly mortality monitor is to provide regular updates on standardised mortality in England & Wales during the coronavirus pandemic, adjusting ONS data to allowing for changes in the size and age of the population.

The CMI aims to produce high-quality outputs and takes considerable care to ensure that the mortality monitor and the accompanying spreadsheet of results are accurate. However:

- We cannot guarantee their accuracy (see the Disclaimer).
- There is a reliance on the data published by the ONS and described as provisional.
- We have also applied judgement and assumptions in deciding on the calculation methods and the presentation of results.
- Anyone using the results of the mortality monitor should ensure that it is appropriate for their particular use, and note that care is needed when estimating full year experience from partial year experience. This is particularly true during the coronavirus pandemic.

Disclaimer: This document has been prepared by and/or on behalf of Continuous Mortality Investigation Limited (CMI). The CMI does not accept any responsibility and/or liability whatsoever for the content or use of this document. Whilst care has been taken during the development of the document, CMI does not (i) warrant its accuracy; or (ii) guarantee any outcome or result from the application of this document or of any of CMI's work (whether contained in or arising from the application of this document or otherwise). You assume sole responsibility for your use of this document, and for any and all conclusions drawn from its use. CMI hereby excludes all warranties, representations, conditions and all other terms of any kind whatsoever implied by statute or common law in relation to this document, to the fullest extent permitted by applicable law. If you are in any doubt as to using anything produced by CMI, please seek independent advice.

Copyright: You may reproduce the contents of this document free of charge in any format or medium provided it is:

- 1. reproduced accurately and is unaltered;
- 2. not used in a misleading context; and
- 3. correctly referenced and includes both CMI's Disclaimer notice set out above and CMI's copyright notice, as follows:

© Continuous Mortality Investigation Limited.

Continuous Mortality Investigation Limited ("CMI") is registered in England & Wales Company number: 8373631 Registered Office: 7th floor, Holborn Gate, 326-330 High Holborn, London, WC1V 7PP

Correspondence address: Two London Wall Place, 123 London Wall, London, EC2Y 5AU Email: info@cmilimited.co.uk Tel: 020 7776 3820

Website: www.cmilimited.co.uk (redirects to www.actuaries.org.uk)

Continuous Mortality Investigation Limited is wholly owned by the Institute and Faculty of Actuaries.