
Status: Point in time view as at 10/10/2014.

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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 XXIII

CORRELATION COEFFICIENTS FOR EARTHQUAKE RISK

The correlation parameter $\text{Corr}_{(\text{earthquake}, r, i, j)}$ referred to in Article 122(2) 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 Republic of Malta, Guadeloupe, Martinique and St Martin shall be equal to 1.

Correlation coefficients for earthquake risk in the Republic of Austria

ANNEX XXIII Table 1: rows 1 - 27

ANNEX XXIII Table 2: rows 1 - 27

ANNEX XXIII Table 3: rows 1 - 26

ANNEX XXIII Table 4: rows 1 - 27

ANNEX XXIII Table 5: rows 1 - 27

ANNEX XXIII Table 6: rows 1 - 26

ANNEX XXIII Table 7: rows 1 - 27

ANNEX XXIII Table 8: rows 1 - 27

ANNEX XXIII Table 9: rows 1 - 26

Correlation coefficients for earthquake risk in the Kingdom of Belgium

ji	1	2	3	4	5	6	7	8	9
1	1,00	1,00	0,75	0,75	1,00	1,00	1,00	1,00	1,00
2	1,00	1,00	1,00	1,00	1,00	1,00	0,75	1,00	1,00
3	0,75	1,00	1,00	0,75	0,75	0,50	0,50	0,75	0,75
4	0,75	1,00	0,75	1,00	0,75	0,75	0,50	0,75	0,75
5	1,00	1,00	0,75	0,75	1,00	1,00	0,75	0,75	1,00
6	1,00	1,00	0,50	0,75	1,00	1,00	1,00	0,75	0,75

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7	1,00	0,75	0,50	0,50	0,75	1,00	1,00	0,75	0,75
8	1,00	1,00	0,75	0,75	0,75	0,75	0,75	1,00	1,00
9	1,00	1,00	0,75	0,75	1,00	0,75	0,75	1,00	1,00

Correlation coefficients for earthquake risk in the Republic of Bulgaria

ANNEX XXIII Table 11: rows 1 - 29

Correlation coefficients for earthquake risk in the Czech Republic

ANNEX XXIII Table 12: rows 1 - 21

ANNEX XXIII Table 13: rows 1 - 21

ANNEX XXIII Table 14: rows 1 - 20

ANNEX XXIII Table 15: rows 1 - 21

ANNEX XXIII Table 16: rows 1 - 21

ANNEX XXIII Table 17: rows 1 - 20

ANNEX XXIII Table 18: rows 1 - 21

ANNEX XXIII Table 19: rows 1 - 21

ANNEX XXIII Table 20: rows 1 - 20

Correlation coefficients for earthquake risk in the Republic of Croatia

ANNEX XXIII Table 21: rows 1 - 22

Correlation coefficients for earthquake risk in the Republic of Cyprus

ji	1	2	3	4	5	6
1	1,00	0,50	0,50	0,50	0,50	0,75
2	0,50	1,00	0,50	0,75	0,25	0,25
3	0,50	0,50	1,00	0,00	0,75	0,25

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4	0,50	0,75	0,00	1,00	0,00	0,50
5	0,50	0,25	0,75	0,00	1,00	0,25
6	0,75	0,25	0,25	0,50	0,25	1,00

Correlation coefficients for earthquake risk in the French Republic

ANNEX XXIII Table 23: rows 1 - 26

ANNEX XXIII Table 24: rows 1 - 26

ANNEX XXIII Table 25: rows 1 - 26

ANNEX XXIII Table 26: rows 1 - 21

ANNEX XXIII Table 27: rows 1 - 26

ANNEX XXIII Table 28: rows 1 - 26

ANNEX XXIII Table 29: rows 1 - 26

ANNEX XXIII Table 30: rows 1 - 21

ANNEX XXIII Table 31: rows 1 - 26

ANNEX XXIII Table 32: rows 1 - 26

ANNEX XXIII Table 33: rows 1 - 26

ANNEX XXIII Table 34: rows 1 - 21

ANNEX XXIII Table 35: rows 1 - 26

ANNEX XXIII Table 36: rows 1 - 26

ANNEX XXIII Table 37: rows 1 - 26

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Correlation coefficients for earthquake risk in the Federal Republic of Germany

ANNEX XXIII Table 39: rows 1 - 24

ANNEX XXIII Table 40: rows 1 - 25

ANNEX XXIII Table 41: rows 1 - 25

ANNEX XXIII Table 42: rows 1 - 25

ANNEX XXIII Table 43: rows 1 - 24

ANNEX XXIII Table 44: rows 1 - 25

ANNEX XXIII Table 45: rows 1 - 25

ANNEX XXIII Table 46: rows 1 - 25

ANNEX XXIII Table 47: rows 1 - 24

ANNEX XXIII Table 48: rows 1 - 25

ANNEX XXIII Table 49: rows 1 - 25

ANNEX XXIII Table 50: rows 1 - 25

ANNEX XXIII Table 51: rows 1 - 24

ANNEX XXIII Table 52: rows 1 - 25

ANNEX XXIII Table 53: rows 1 - 25

ANNEX XXIII Table 54: rows 1 - 25

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Correlation coefficients for earthquake risk in the Guadalupe

ji	1
1	1,00

Correlation coefficients for earthquake risk in the Hellenic Republic

ANNEX XXIII Table 56: rows 1 - 25

ANNEX XXIII Table 57: rows 1 - 25

ANNEX XXIII Table 58: rows 1 - 23

ANNEX XXIII Table 59: rows 1 - 25

ANNEX XXIII Table 60: rows 1 - 25

ANNEX XXIII Table 61: rows 1 - 23

ANNEX XXIII Table 62: rows 1 - 25

ANNEX XXIII Table 63: rows 1 - 25

ANNEX XXIII Table 64: rows 1 - 23

Correlation coefficients for earthquake risk in the Republic of Hungary

ANNEX XXIII Table 65: rows 1 - 25

Correlation coefficients for earthquake risk in the Italian Republic

ANNEX XXIII Table 66: rows 1 - 25

ANNEX XXIII Table 67: rows 1 - 25

ANNEX XXIII Table 68: rows 1 - 25

ANNEX XXIII Table 69: rows 1 - 21

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ANNEX XXIII Table 70: rows 1 - 25

ANNEX XXIII Table 71: rows 1 - 25

ANNEX XXIII Table 72: rows 1 - 25

ANNEX XXIII Table 73: rows 1 - 21

ANNEX XXIII Table 74: rows 1 - 25

ANNEX XXIII Table 75: rows 1 - 25

ANNEX XXIII Table 76: rows 1 - 25

ANNEX XXIII Table 77: rows 1 - 21

ANNEX XXIII Table 78: rows 1 - 25

ANNEX XXIII Table 79: rows 1 - 25

ANNEX XXIII Table 80: rows 1 - 25

ANNEX XXIII Table 81: rows 1 - 21

Correlation coefficients for earthquake risk in the Portuguese Republic

ANNEX XXIII Table 82: rows 1 - 22

ANNEX XXIII Table 83: rows 1 - 22

ANNEX XXIII Table 84: rows 1 - 22

ANNEX XXIII Table 85: rows 1 - 17

ANNEX XXIII Table 86: rows 1 - 22

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ANNEX XXIII Table 88: rows 1 - 22

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ANNEX XXIII Table 90: rows 1 - 22

ANNEX XXIII Table 91: rows 1 - 22

ANNEX XXIII Table 92: rows 1 - 22

ANNEX XXIII Table 93: rows 1 - 17

ANNEX XXIII Table 94: rows 1 - 22

ANNEX XXIII Table 95: rows 1 - 22

ANNEX XXIII Table 96: rows 1 - 22

ANNEX XXIII Table 97: rows 1 - 17

Correlation coefficients for earthquake risk in the Republic of Romania

ANNEX XXIII Table 98: rows 1 - 22

ANNEX XXIII Table 99: rows 1 - 21

ANNEX XXIII Table 100: rows 1 - 22

ANNEX XXIII Table 101: rows 1 - 21

Correlation coefficients for earthquake risk in the Slovak Republic

ANNEX XXIII Table 102: rows 1 - 25

Correlation coefficients for earthquake risk in the Republic of Slovenia

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ji	01	03	04	05	06	07	08	09	10	12	13
01	1,00	0,25	0,00	0,25	0,00	0,00	0,00	0,00	0,25	0,50	0,00
03	0,25	1,00	0,75	0,75	0,25	0,00	0,25	0,00	0,00	0,25	0,00
04	0,00	0,75	1,00	1,00	0,25	0,00	0,25	0,25	0,00	0,25	0,25
05	0,25	0,75	1,00	1,00	0,25	0,25	0,25	0,25	0,25	0,25	0,25
06	0,00	0,25	0,25	0,25	1,00	0,50	0,50	0,25	0,00	0,00	0,25
07	0,00	0,00	0,00	0,25	0,50	1,00	0,75	0,50	0,00	0,00	0,00
08	0,00	0,25	0,25	0,25	0,50	0,75	1,00	0,50	0,25	0,00	0,25
09	0,00	0,00	0,25	0,25	0,25	0,50	0,50	1,00	0,25	0,00	0,25
10	0,25	0,00	0,00	0,25	0,00	0,00	0,25	0,25	1,00	0,50	0,00
12	0,50	0,25	0,25	0,25	0,00	0,00	0,00	0,00	0,50	1,00	0,00
13	0,00	0,00	0,25	0,25	0,25	0,00	0,25	0,25	0,00	0,00	1,00

Correlation coefficients for earthquake risk in the Swiss Confederation

ANNEX XXIII Table 104: rows 1 - 27

Status:

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