

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 XXIV

**CORRELATION COEFFICIENTS FOR FLOOD RISK**

The correlation parameter  $\text{Corr}_{(\text{flood},r,i,j)}$  referred to in Article 123(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 flood risk in the Republic of Austria**

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ANNEX XXIV Table 2: rows 1 - 28

ANNEX XXIV Table 3: rows 1 - 28

ANNEX XXIV Table 4: rows 1 - 24

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ANNEX XXIV Table 9: rows 1 - 28

**Correlation coefficients for flood risk in the Kingdom of Belgium**

ji	1	2	3	4	5	6	7	8	9
1	1,00	0,00	0,00	0,00	0,00	0,00	0,25	0,00	0,00
2	0,00	1,00	0,75	0,25	1,00	0,00	0,00	1,00	0,25
3	0,00	0,75	1,00	0,25	0,00	0,00	0,00	0,00	0,00
4	0,00	0,25	0,25	1,00	1,00	0,25	0,00	0,00	1,00
5	0,00	1,00	0,00	1,00	1,00	1,00	0,00	1,00	0,75
6	0,00	0,00	0,00	0,25	1,00	1,00	0,25	0,00	0,00
7	0,25	0,00	0,00	0,00	0,00	0,25	1,00	0,25	0,25
8	0,00	1,00	0,00	0,00	1,00	0,00	0,25	1,00	0,50

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9	0,00	0,25	0,00	1,00	0,75	0,00	0,25	0,50	1,00
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### **Correlation coefficients for flood risk in the Republic of Bulgaria**

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### **Correlation coefficients for flood risk in the Czech Republic**

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ANNEX XXIV Table 14: rows 1 - 21

ANNEX XXIV Table 15: rows 1 - 21

ANNEX XXIV Table 16: rows 1 - 20

ANNEX XXIV Table 17: rows 1 - 21

ANNEX XXIV Table 18: rows 1 - 21

ANNEX XXIV Table 19: rows 1 - 20

ANNEX XXIV Table 20: rows 1 - 21

ANNEX XXIV Table 21: rows 1 - 21

### **Correlation coefficients for flood risk in the French Republic**

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ANNEX XXIV Table 32: rows 1 - 26

ANNEX XXIV Table 33: rows 1 - 21

ANNEX XXIV Table 34: rows 1 - 26

ANNEX XXIV Table 35: rows 1 - 26

ANNEX XXIV Table 36: rows 1 - 26

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### **Correlation coefficients for flood risk in the Federal Republic of Germany**

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ANNEX XXIV Table 51: rows 1 - 24

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### **Correlation coefficients for flood risk in the Republic of Hungary**

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### **Correlation coefficients for flood risk in the Italian Republic**

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### **Correlation coefficients for flood risk in the Republic of Poland**

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### **Correlation coefficients for flood risk in the Republic of Romania**

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### **Correlation coefficients for flood risk in the Slovak Republic**

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### **Correlation coefficients for flood risk in the Swiss Confederation**

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**Correlation coefficients for flood risk in the Republic of Slovenia**

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

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

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