

| | Market | Default | Life | Health | Non Life |
|----------|--------|---------|------|--------|----------|
| Market | 1.00 | 0.25 | 0.25 | 0.70 | 0.25 |
| Default | 0.25 | 1.00 | 0.25 | 0.70 | 0.50 |
| Life | 0.25 | 0.25 | 1.00 | 0.70 | 0.00 |
| Health | 0.70 | 0.70 | 0.70 | 1.00 | 0.00 |
| Non Life | 0.25 | 0.50 | 0.00 | 0.00 | 1.00 |