

	Market	Default	Life	Health	Non Life
Market	1.00	0.25	0.25	0.70	0.75
Default	0.25	1.00	0.25	0.70	0.75
Life	0.25	0.25	1.00	0.70	0.00
Health	0.70	0.70	0.70	1.00	0.00
Non Life	0.75	0.75	0.00	0.00	1.00

	Market	Default	Life	Health	Non Life
Market	1.00	0.80	0.25	0.80	0.75
Default	0.80	1.00	0.25	0.70	0.75
Life	0.25	0.25	1.00	0.70	0.00
Health	0.80	0.70	0.70	1.00	0.00
Non Life	0.75	0.75	0.00	0.00	1.00