

SCHEDULE 3

Regulation 4

Provisions deemed to be PRA rules

1. The correlation coefficients for non-life underwriting risk contained in the correlation matrix in Article 114(3).
2. The correlation coefficients for life underwriting risk contained in the correlation matrix set out in Article 136(3).
3. The correlation coefficients for health underwriting risk contained in the correlation matrix set out in Article 144(3).
4. The correlation coefficients for SLT health underwriting risk sub-module contained in the correlation matrix set out in Article 151(3).
5. The correlation coefficients for market risk contained in the correlation matrix in Article 164(3).
6. Annex 2 - Segmentation Of Non-Life Insurance And Reinsurance Obligations And Standard Deviations For The Non-Life Premium And Reserve Risk Sub-Module.
7. Annex 3 - Factor For Geographical Diversification Of Premium And Reserve Risk.
8. Annex 4 - Correlation Matrix For Non-Life Premium And Reserve Risk.
9. Annex 5 - Parameters For The Windstorm Risk Sub-Module.
10. Annex 6 - Parameters For The Earthquake Risk Sub-Module.
11. Annex 7 - Parameters For The Flood Risk Sub-Module.
12. Annex 8 - Parameters For The Hail Risk Sub-Module.
13. Annex 9 - The Geographical Division Of Regions Set Out In Annex V Into Risk Zones.
14. Annex 10 - Risk Weights For Catastrophe Risk Zones.
15. Annex 11 - Liability Risk Groups, Risk Factors And Correlation Coefficients For The Liability Risk Sub-Module.
16. Annex 12 - Groups Of Obligations And Risk Factors For The Sub-Module For Other Non-Life Catastrophe Risk.
17. Annex 13 - List Of Regions For Which Natural Catastrophe Risk Is Not Calculated Based On Premiums.
18. Annex 14 - Segmentation Of NSLT Health Insurance And Reinsurance Obligations And Standard Deviations For The NSLT Health Premium And Reserve Risk Sub-Module.
19. Annex 15 - Correlation Matrix For NSLT Health Premium And Reserve Risk.
20. Annex 16 - Health Catastrophe Risk Sub-Module Of The Solvency Capital Requirement Standard Formula.
21. Annex 19 - MCR Risk Factors For Non-Life And Health Insurance Or Reinsurance Obligations.
22. Annex 22 - Correlation Coefficients For Windstorm Risk.
23. Annex 23 - Correlation Coefficients For Earthquake Risk.
24. Annex 24 - Correlation Coefficients For Flood Risk.
25. Annex 25 - Correlation Coefficients For Hail Risk.

Status: This is the original version (as it was originally made).

26. Annex 26 - Correlation Coefficients For Subsidence Risk.