Correlation matrix daily returns Switzerland - 1.0 LINDT 1 0.54 0.5 0.53 0.44 - 0.9 0.54 1 0.61 0.63 0.62 SGSN.SW 8.0 0.7 0.5 0.61 0.43 1 0.62 BARN.SW 0.6 0.53 0.63 0.43 1 0.38 PGHN.SW 0.5 0.44 0.62 0.62 0.38 1 SCMN.SW 0.4 SGSN.SW BARN.SW PGHN.SW SCMN.SW LINDT