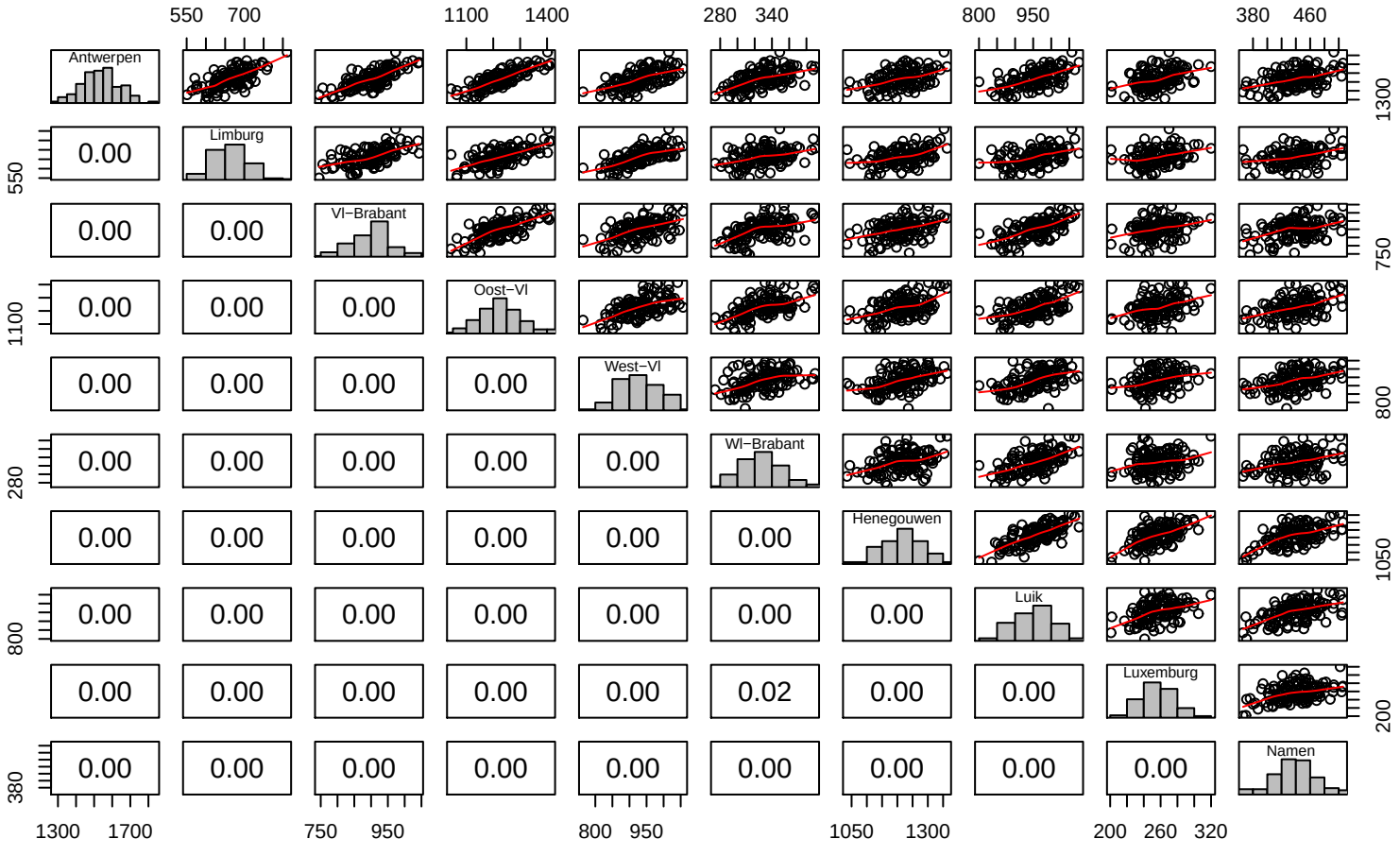Correlation Matrix