filename = '\\wfsnccicnsf02v1.prod.wachovia.net\homes2\U262538\My Documents\Equity Skew Risk\PCA Example.xlsx';

sheet = 1;

covariance = xlsread(filename,sheet,'BN2:CR32');

lambda = eig(covariance)

[eigenvectors,eigenvalues] = eig(covariance);

xlswrite(filename,eigenvectors,'Sheet1','CY2:EC32')

xlswrite(filename,lambda,'Sheet1','CT2:CT32')