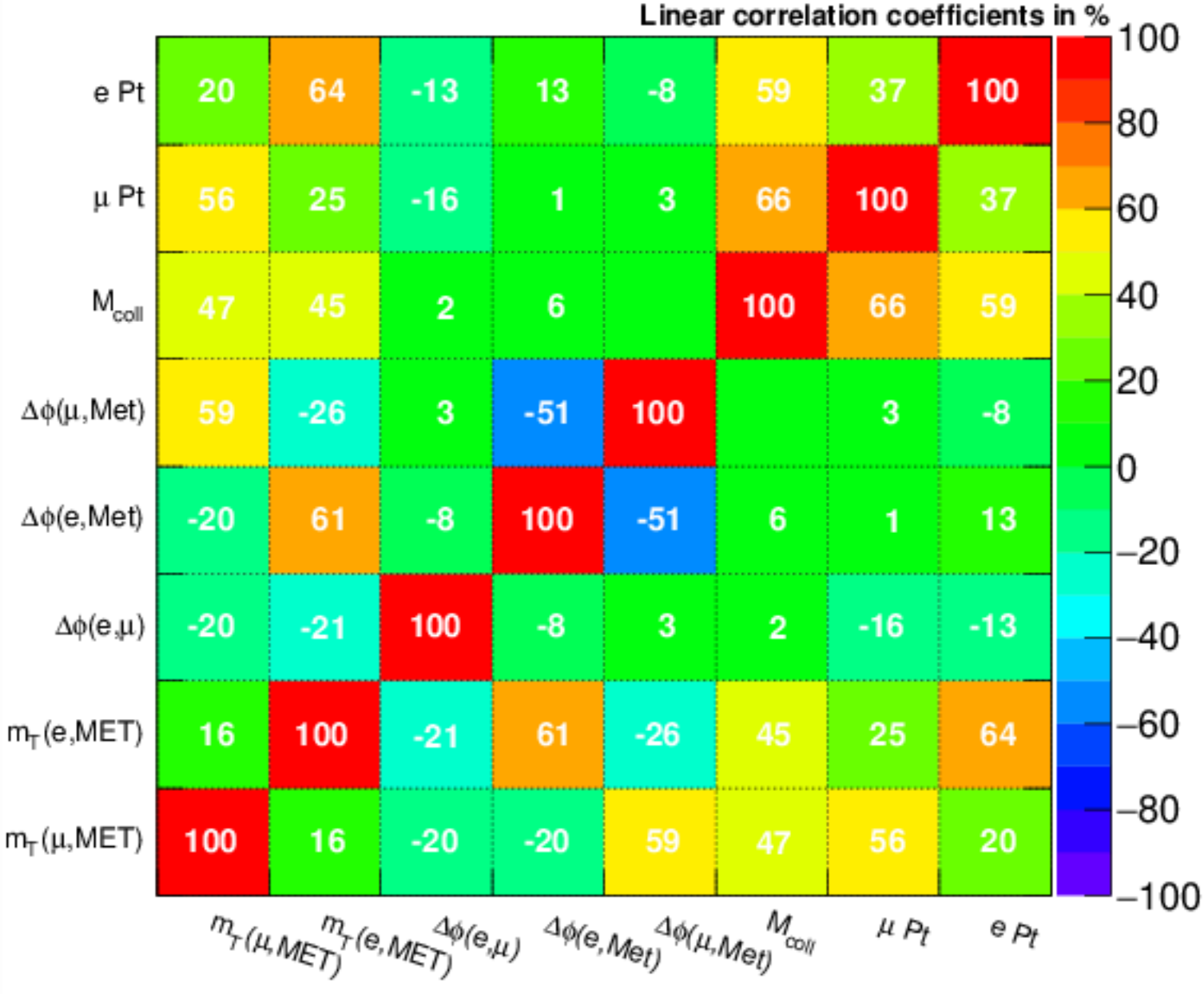Correlation Matrix (background)