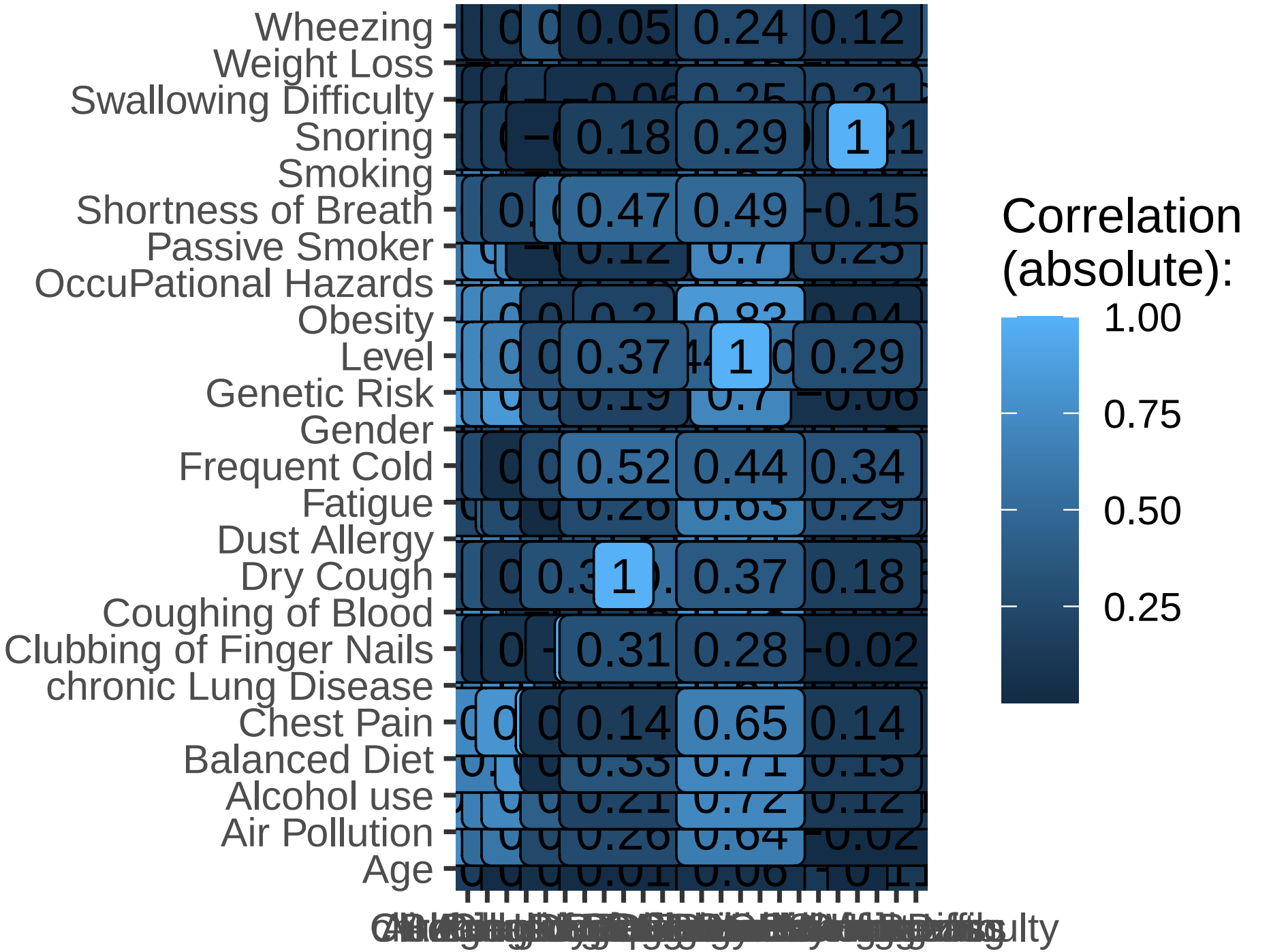Correlation matrix of our predicto