

$$\Sigma = \begin{pmatrix} \overset{N^T}{\begin{array}{|c|c|c|} \hline 1 & 2 & 3 \\ \hline 6 & 7 & 8 \\ \hline 11 & 12 & 13 \\ \hline \end{array}} & \begin{array}{cc} 4 & 5 \\ 9 & 10 \\ 14 & 15 \\ 19 & 20 \end{array} \end{pmatrix}$$