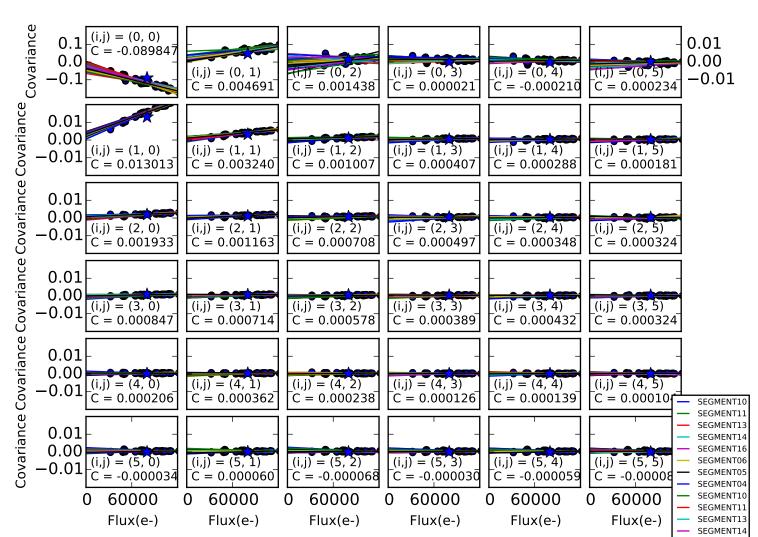Correlation Coefficient Matrix