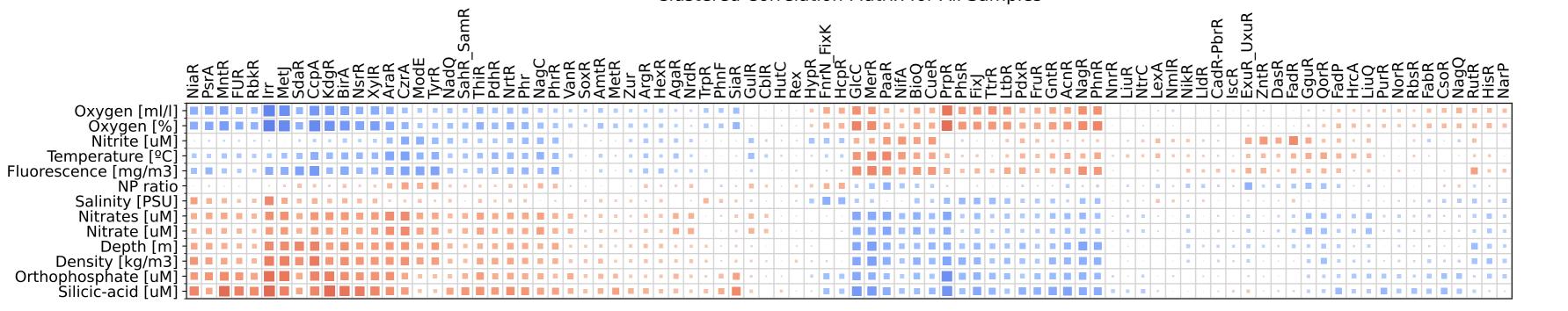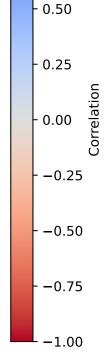Clustered Correlation Matrix for All Samples