

Heatmap visualization showing the correlation matrix of 12 asset classes. The color scale ranges from dark green (low correlation) to dark red (high correlation). The diagonal is dark red, indicating perfect self-correlation. The matrix is symmetric. The asset classes are: Energy, real int rate, Communication Services, Health Care, Consumer Staples, Utilities, SP500, Information Technology, Consumer Discretionary, Industrials, Financials, and Materials.

