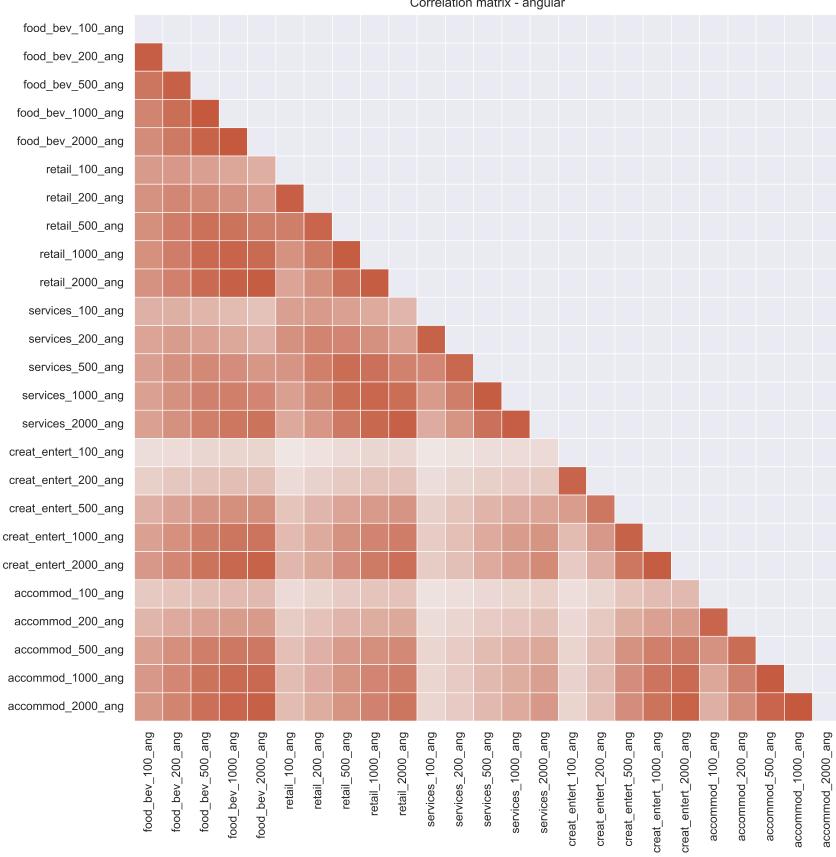Correlation matrix - angular