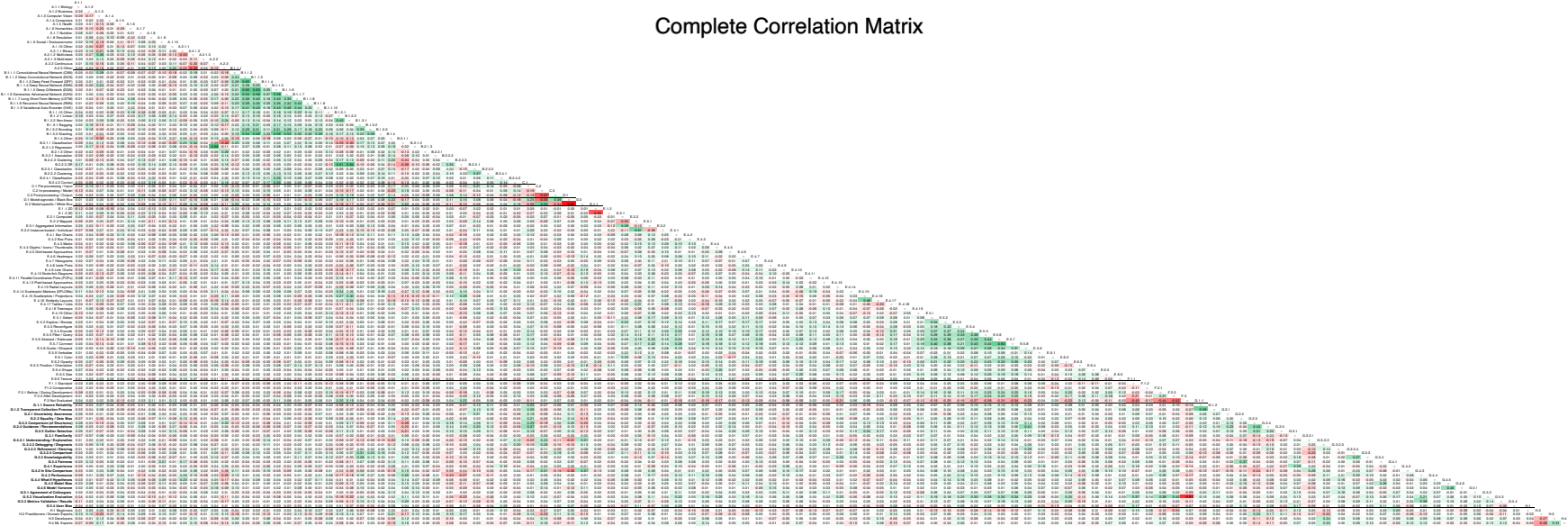Complete Correlation Matrix