a   Covariance matrix Σ under ACL

	PV22	BH10	BRU	HXB	SF2	CDC	WMJ2	RF	ELI	MAL	Z3
PV22	9.2	8.9	8.8	8.7	6.3	6.2	5.7	5.3	2.7	2.7	0.0
BH10	8.9	9.2	8.8	8.7	6.3	6.2	5.7	5.3	2.7	2.7	0.0
BRU	8.8	8.8	9.3	8.7	6.3	6.2	5.7	5.3	2.7	2.7	0.0
HXB	8.7	8.7	8.7	9.4	6.3	6.2	5.7	5.3	2.7	2.7	0.0
SF2	6.3	6.3	6.3	6.3	9.6	6.2	5.7	5.3	2.7	2.7	0.0
CDC	6.2	6.2	6.2	6.2	6.2	9.9	5.7	5.3	2.7	2.7	0.0
WMJ2	5.7	5.7	5.7	5.7	5.7	5.7	8.7	5.3	2.7	2.7	0.0
RF	5.3	5.3	5.3	5.3	5.3	5.3	5.3	9.6	2.7	2.7	0.0
ELI	2.7	2.7	2.7	2.7	2.7	2.7	2.7	2.7	10.9	4.6	0.0
MAL	2.7	2.7	2.7	2.7	2.7	2.7	2.7	2.7	4.6	10.7	0.0
Z3	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	9.3

b   Effective covariance matrix under BM

	PV22	BH10	BRU	HXB	SF2	CDC	WMJ2	RF	ELI	MAL	Z3
PV22	8.3	8.0	7.9	7.8	5.4	5.3	5.0	4.6	2.4	2.4	1.9
BH10	8.0	8.3	7.9	7.8	5.4	5.3	5.0	4.6	2.4	2.4	1.9
BRU	7.9	7.9	8.4	7.8	5.4	5.3	5.0	4.6	2.4	2.4	1.9
HXB	7.8	7.8	7.8	8.5	5.4	5.3	5.0	4.6	2.4	2.4	1.9
SF2	5.4	5.4	5.4	5.4	8.8	5.4	5.0	4.7	2.5	2.5	1.9
CDC	5.3	5.3	5.3	5.3	5.4	9.1	5.0	4.7	2.4	2.5	1.9
WMJ2	5.0	5.0	5.0	5.0	5.0	5.0	8.2	4.8	2.6	2.6	2.1
RF	4.6	4.6	4.6	4.6	4.7	4.7	4.8	9.2	2.6	2.7	2.1
ELI	2.4	2.4	2.4	2.4	2.5	2.4	2.6	2.6	11.2	5.0	2.5
MAL	2.4	2.4	2.4	2.4	2.5	2.5	2.6	2.7	5.0	11.1	2.5
Z3	1.9	1.9	1.9	1.9	1.9	1.9	2.1	2.1	2.5	2.5	13.9