	w_1	w_2	w_3				w_n
w_1	$\sigma_{1,1}$	$\sigma_{1,2}$	$\sigma_{1,3}$	…	…	…	$\sigma_{1,n}$
w_2	$\sigma_{2,1}$	$\sigma_{2,2}$	$\sigma_{2,3}$	…	…	…	$\sigma_{2,n}$
w_3	$\sigma_{3,1}$	$\sigma_{3,2}$	$\sigma_{3,3}$				$\sigma_{3,n}$
				$\sigma_{4,4}$			
					$\sigma_{5,5}$		
						…	
w_n	$\sigma_{n,1}$	$\sigma_{n,2}$	$\sigma_{n,3}$				$\sigma_{n,n}$

where

$\sigma_{i,j}$ = COV(r_i, r_j)= covariance between r_i and r_j

w_i = weight of stock i in the portfolio

$$\text{Variance of } r_P = \sum\sum w_i w_j \sigma_{i,j}$$