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# create subplot with matplotlib
f, ax = plt.subplots(figsize=(20, 20))

# create mask for values outside desired range (-0.3 to 0.3)
mask = (ALL_num_correl.corr() <= -0.3) | (ALL_num_correl.corr() >= 0.3)

# set values outside desired range to NaN
data_masked = ALL_num_correl.corr().where(mask)

# create correlation heatmap in seaborn by applying heatmap onto filtered data
corr = sns.heatmap(data_masked, annot=True, fmt=".1f", cmap='coolwarm', vmin=-1.0, vmax=1.0, ax=ax)

# display plot
plt.show()
```

