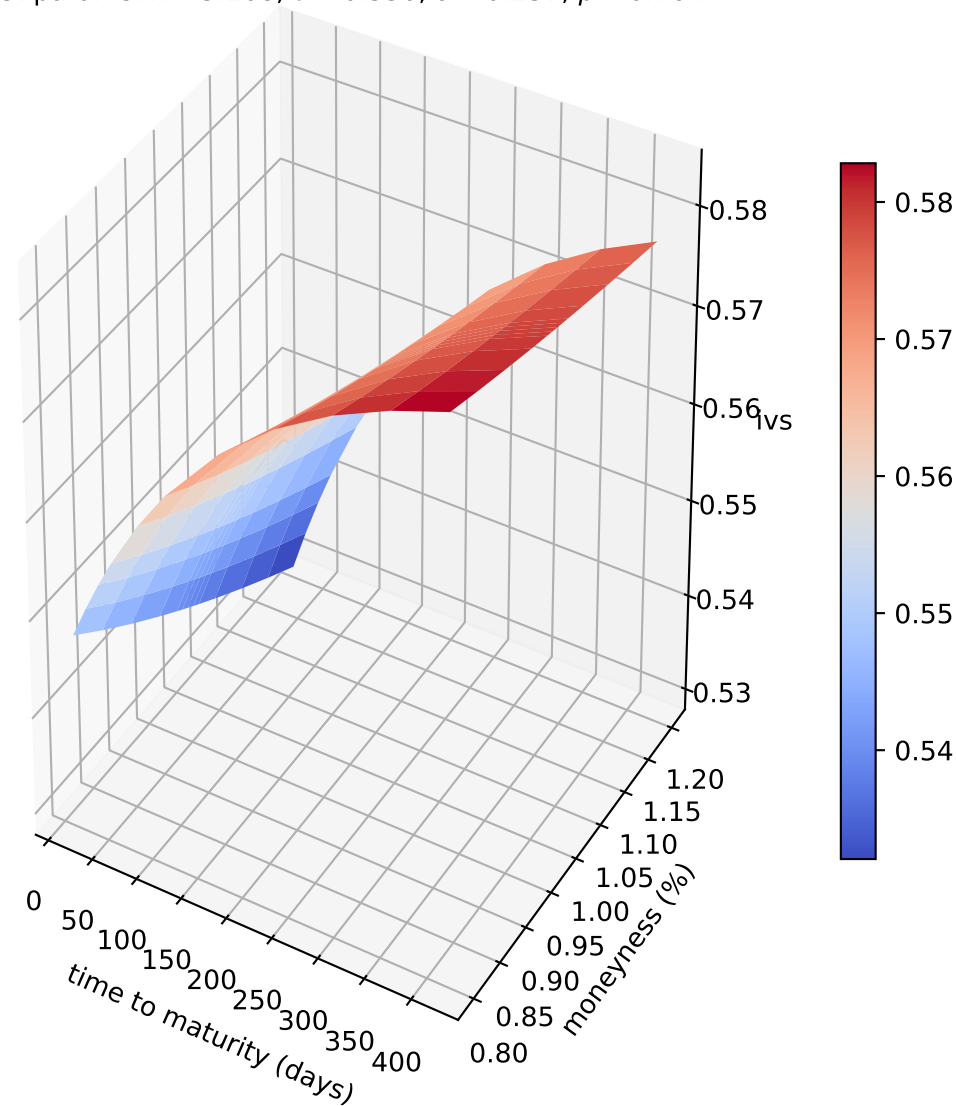


Heston - Calibrated IVS with NN1

$S_0 = 39.015$ ,  $ir = 0.0052$ ,  $dr = 0.0059$ ,  $v_0 = 0.2844$   
Hist params:  $\kappa = 3.268$ ,  $\theta = 0.350$ ,  $\sigma = 0.137$ ,  $\rho = 0.764$



Cal params:  $\kappa = 2.390$ ,  $\theta = 0.360$ ,  $\sigma = 0.450$ ,  $\rho = 0.472$

