Heston - Calibrated IVS with NN1
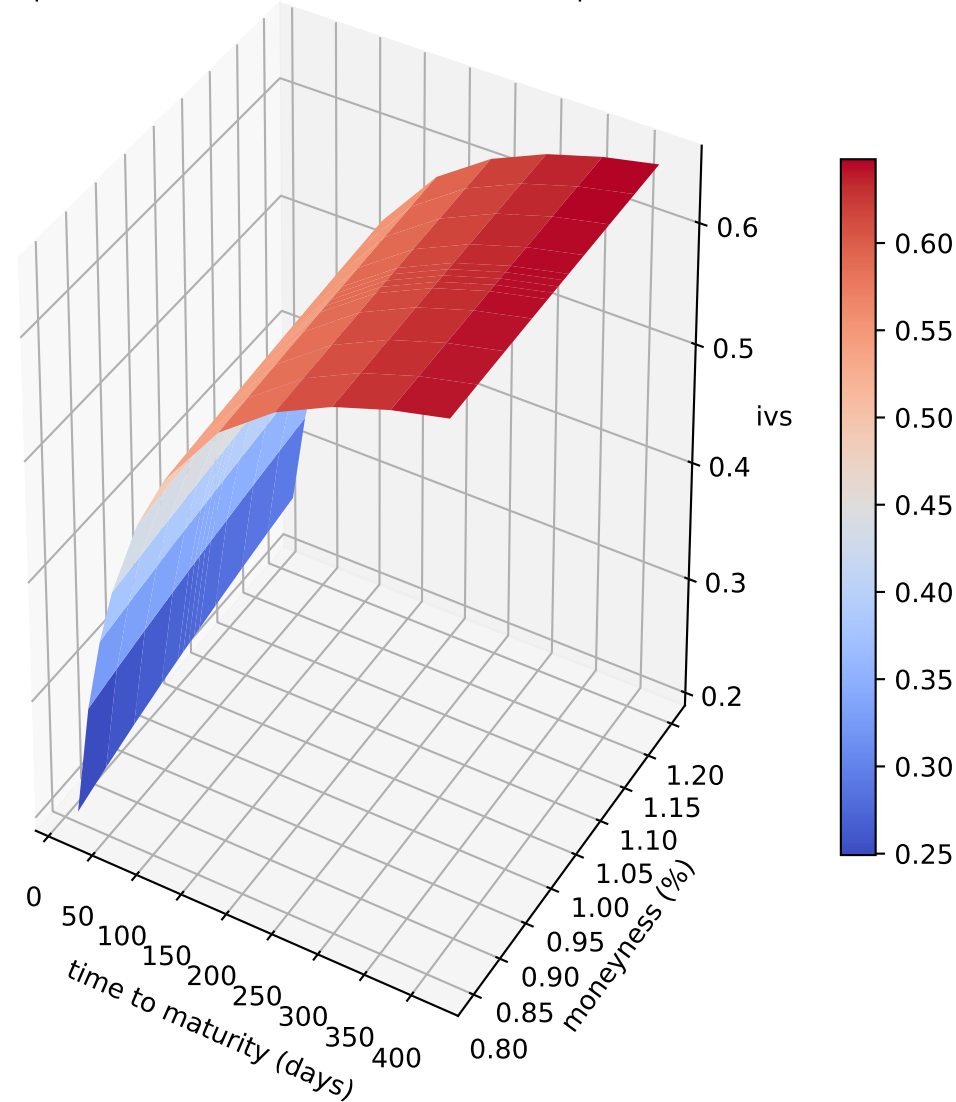
$S_0 = 57.260$, ir = 0.0033, dr = 0.0077, $v_0 = 0.0017$

Hist params: $\kappa = 5.405$, $\theta = 0.510$, $\sigma = 0.217$, $\rho = -0.92$

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