

# True Heston Price Surface

$S_0 = 52.535$ ,  $r = 0.0091$ ,  $d = 0.0166$ ,  $v_0 = 0.5783$   
 $\kappa = 6.937$ ,  $\theta = 0.641$ ,  $\sigma = 0.436$ ,  $\rho = -0.42$

