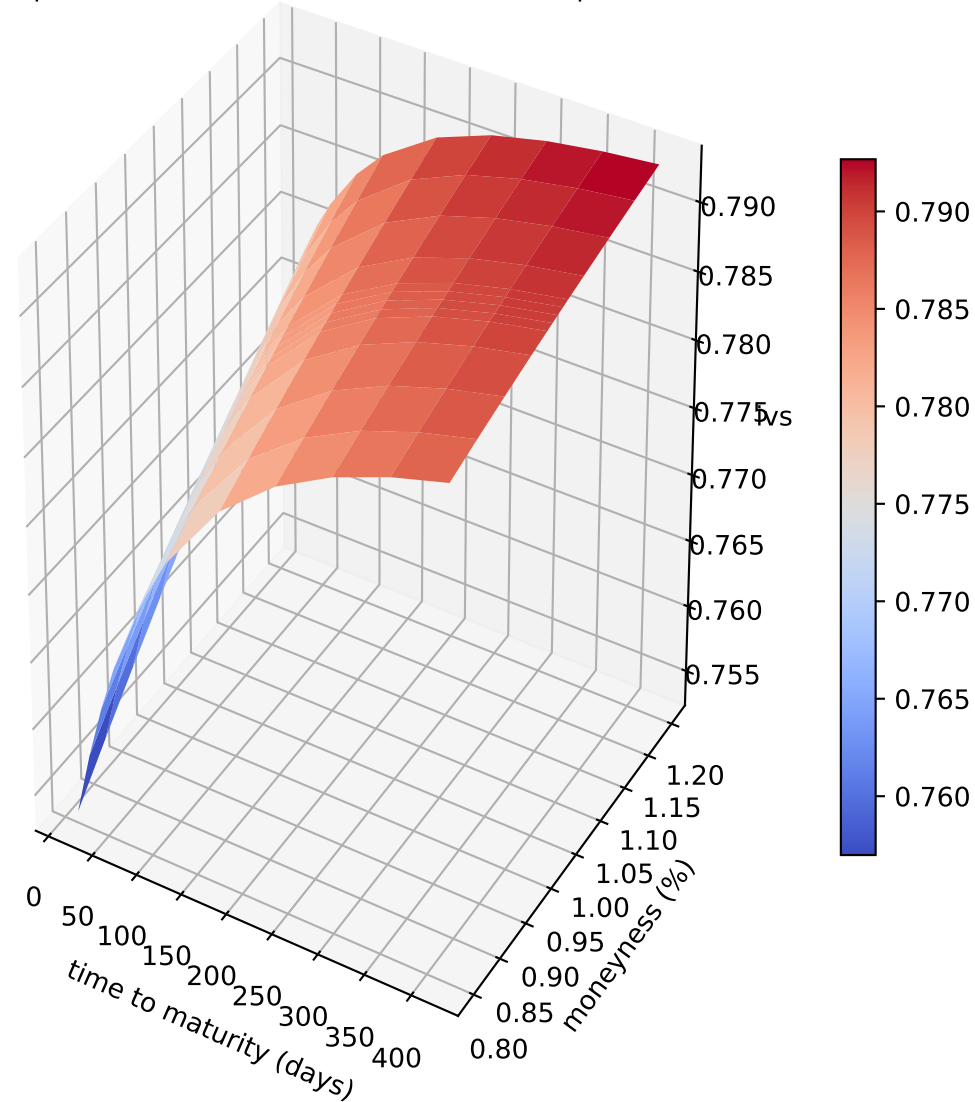


Heston - Calibrated IVS with NN1

$S_0 = 52.535$, $ir = 0.0091$, $dr = 0.0166$, $v_0 = 0.5783$
Hist params: $\kappa = 6.937$, $\theta = 0.641$, $\sigma = 0.436$, $\rho = -0.42$



Cal params: $\kappa = 1.809$, $\theta = 0.654$, $\sigma = 0.612$, $\rho = -0.07$

