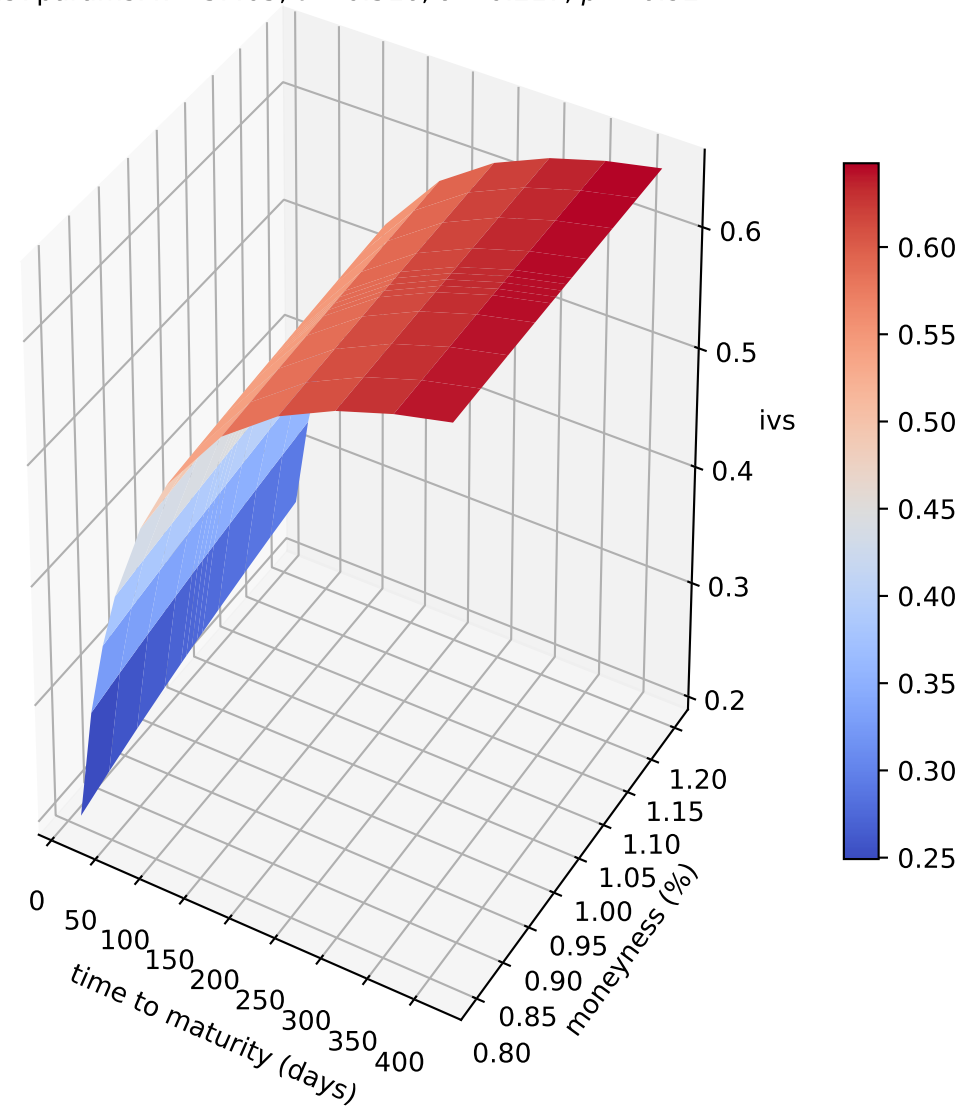


Heston - Calibrated IVS with NN1

$S_0 = 57.260$ ,  $ir = 0.0033$ ,  $dr = 0.0077$ ,  $v_0 = 0.0017$   
Hist params:  $\kappa = 5.405$ ,  $\theta = 0.510$ ,  $\sigma = 0.217$ ,  $\rho = -0.92$



Cal params:  $\kappa = 5.629$ ,  $\theta = 0.509$ ,  $\sigma = 0.262$ ,  $\rho = -0.97$

