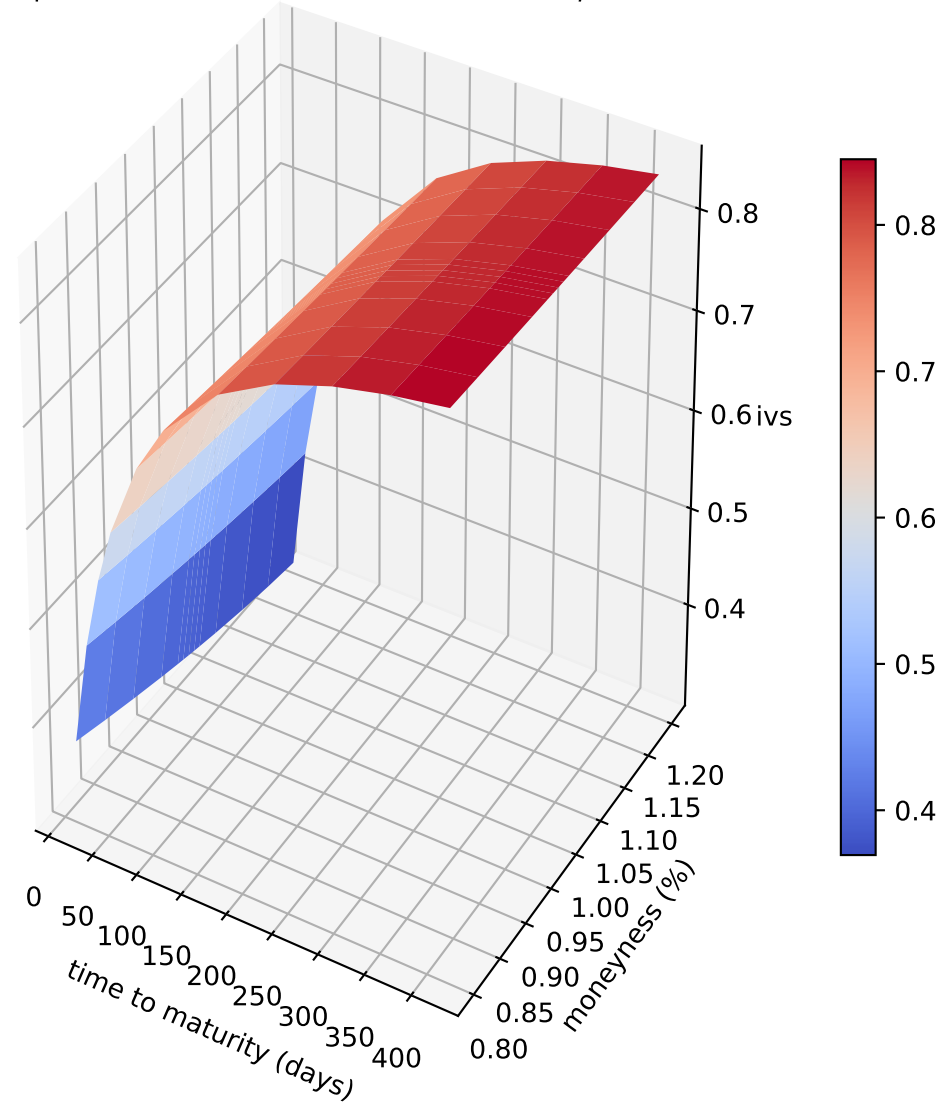


Heston - Calibrated IVS with NN1

$S_0 = 45.040$, $ir = 0.0292$, $dr = 0.03$, $v_0 = 0.0003$
Hist params: $\kappa = 7.667$, $\theta = 0.788$, $\sigma = 0.688$, $\rho = 0.577$



Cal params: $\kappa = 7.649$, $\theta = 0.796$, $\sigma = 0.843$, $\rho = 0.446$

