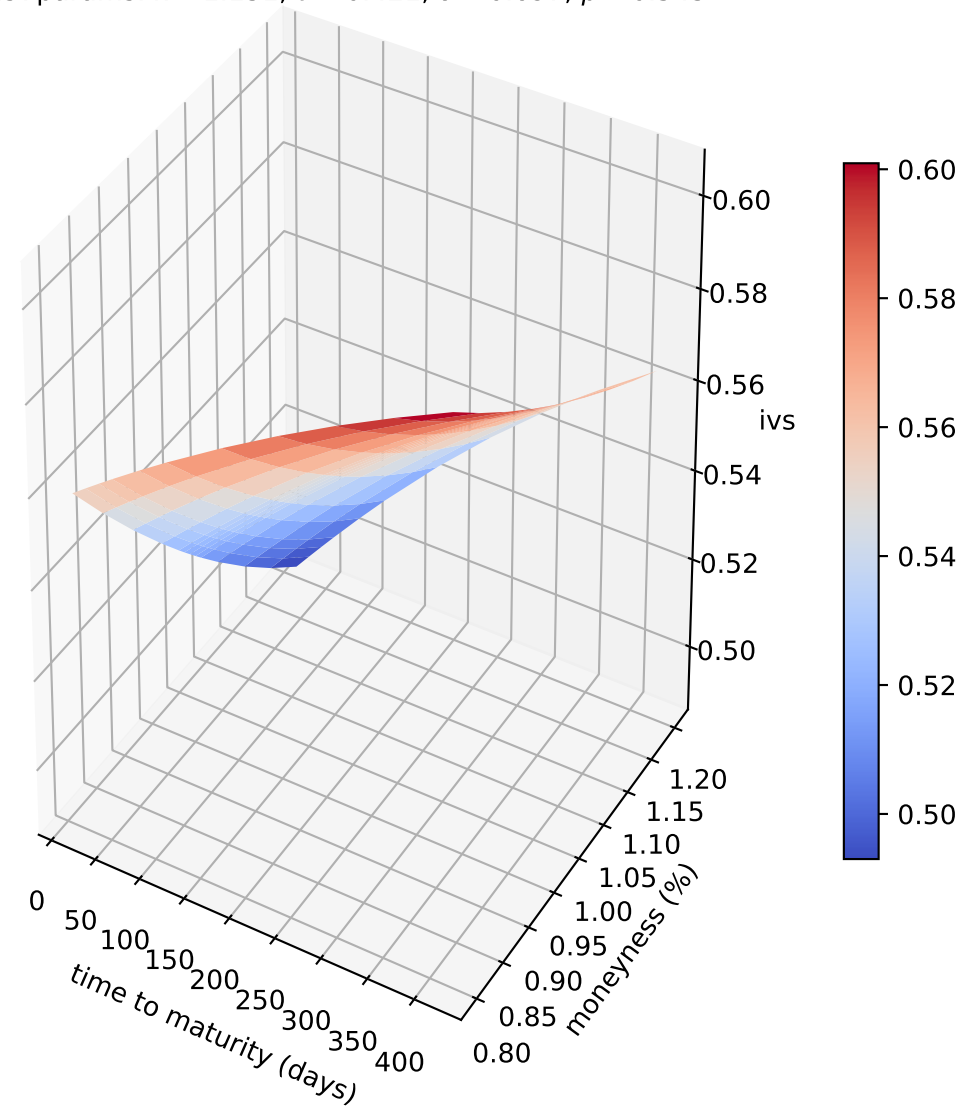


Heston - Calibrated IVS with NN1

$S_0 = 76.589$ ,  $ir = 0.0172$ ,  $dr = 0.03$ ,  $v_0 = 0.2657$   
Hist params:  $\kappa = 1.131$ ,  $\theta = 0.421$ ,  $\sigma = 0.697$ ,  $\rho = 0.543$



Cal params:  $\kappa = 0.791$ ,  $\theta = 0.408$ ,  $\sigma = 0.437$ ,  $\rho = 0.772$

