SVCJ hedged with VARIANCE_GAMMA DeltaGammaHedge CALM, STRIKE = 7000, MATURITY = 30D, V0 = 1387.895611045621, PATHS = 100000 1.75 1.50 -1.25 1.00 -0.75 -0.50 -0.25 0.00^{-1}

-2

-4

10