SVCJ hedged with SVCJ MinimumVarianceHedge BULLISH, STRIKE = 4000, MATURITY = 30D, V0 = 251.26970958464926, PATHS = 100000 1.4 1.2 1.0 -0.8 0.6 0.4 0.2 -0.0 $^{\perp}$

-10

–5

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