SVCJ hedged with SVCJ MinimumVarianceHedge CALM, STRIKE = 8000, MATURITY = 30D, V0 = 801.1996271707426, PATHS = 100000 1.6 -1.4 1.2 -1.0 -0.8 0.6 0.4 -

0.0

2.5

7.5

10.0

5.0

-2.5

0.2

0.0

-7.5

-5.0