SVCJ hedged with BLACK\_SCHOLES DeltaHedge BULLISH, STRIKE = 5000, MATURITY = 90D, V0 = 129.1269758824891, PATHS = 100000 0.7 0.6 0.5 0.4 -0.3 -0.2 0.1 0.0

-10

10

20

<del>-</del>30

-40

<del>-</del>20