SVCJ hedged with VARIANCE_GAMMA DeltaHedge CALM, STRIKE = 9000, MATURITY = 90D, V0 = 1203.0870093962203, PATHS = 100000 1.4 -1.2 1.0 -0.8 0.6 0.4 0.2 -0.0

-5

10

-15

-10