SVCJ hedged with VARIANCE_GAMMA DeltaHedge CALM, STRIKE = 7000, MATURITY = 90D, V0 = 1877.9741613985111, PATHS = 100000 1.75 -1.50 -1.25 -1.00 -0.75 -0.50 -0.25 -0.00 0.0 2.5 **-**7.5

-2.5

5.0

7.5

-5.0

-10.0