SVCJ hedged with BLACK\_SCHOLES DeltaHedge CALM, STRIKE = 8000, MATURITY = 90D, V0 = 1386.1433631493915, PATHS = 100000 1.6 -1.4 1.2 -1.0 0.8 -0.6 0.4 -

**-**5

10

0.2

0.0

-15

-10