SVCJ hedged with CGMY DeltaGammaHedge BULLISH, STRIKE = 5000, MATURITY = 30D, V0 = 25.57853465396431, PATHS = 100000 0.40 -0.35 -0.30 -0.25 -0.20 -0.15 -0.10 0.05 -0.00 100 50

150

-50