SVCJ hedged with VARIANCE_GAMMA DeltaGammaHedge CALM, STRIKE = 7000, MATURITY = 90D, V0 = 2150.9136782014625, PATHS = 100000 2.00 -1.75 -1.50 -1.25 -1.00 -0.75 -0.50 -0.25 -

-2

2

0.00

-8

-6

-4