SVCJ hedged with VARIANCE_GAMMA DeltaGammaHedge BULLISH, STRIKE = 4000, MATURITY = 90D, V0 = 408.85982032094876, PATHS = 100000 3.5 -3.0 2.5 2.0 1.5 1.0 0.5

<u>-</u>2

0.0 -

-6