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

50

-50

100

150