SVCJ hedged with VARIANCE\_GAMMA DeltaHedge CALM, STRIKE = 8367, MATURITY = 90D, V0 = 1449.8210565732707, PATHS = 100000 1.4 1.2 1.0 -0.8 0.6 0.4 -0.2 -

0

**-**5

0.0

-10