SVCJ hedged with SVJ MinimumVarianceHedge CALM, STRIKE = 9000, MATURITY = 90D, V0 = 1018.2920538521425, PATHS = 100000 1.0 -0.8 0.6 0.4 -0.2 -

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10

15

0.0 -

-25

-20

-15

-10