SVCJ hedged with SVCJ MinimumVarianceHedge BULLISH, STRIKE = 4000, MATURITY = 90D, V0 = 408.85982032094876, PATHS = 100000 1.4 -1.2 1.0 -0.8 0.6 0.4 -0.2 -0.0 0.0

-2.5

-5.0

-10.0

-12.5

-7.5

5.0

2.5