SVCJ hedged with HESTON DeltaGammaHedge BULLISH, STRIKE = 4000, MATURITY = 90D, V0 = 459.65779980239427, PATHS = 100000 3.0 -2.5 -2.0 -1.5 -1.0 -0.5 -

10

0.0

-10

-5