SVCJ hedged with SVJ MinimumVarianceHedge CALM, STRIKE = 8000, MATURITY = 90D, V0 = 1386.1433631493915, PATHS = 100000 1.4 1.2 1.0 -0.8 0.6 0.4 0.2 -0.0

-5

-10

-15

10