SVCJ hedged with SVJ DeltaGammaHedge CALM, STRIKE = 8000, MATURITY = 30D, V0 = 801.1996271707426, PATHS = 100000 2.00 + 1.75 -1.50 -1.25 -1.00 -0.75 -0.50 -0.25 -0.00 5.0 0.0 7.5 10.0 2.5 12.5 -5.0 -2.5