SVCJ hedged with SVJ MinimumVarianceHedge BULLISH, STRIKE = 5000, MATURITY = 90D, V0 = 129.1269758824891, PATHS = 100000 0.8 -0.7 0.6 -0.5 0.4 -0.3 0.2 0.1 -0.0

-10

10

20

-20

-40

-30