SVCJ hedged with SVCJ MinimumVarianceHedge BULLISH, STRIKE = 4000, MATURITY = 30D, V0 = 201.9261905072699, PATHS = 100000 1.2 1.0 -0.8 0.6 -0.4 -0.2 -

_ _5

-10

0.0

-15