SVCJ hedged with VARIANCE_GAMMA DeltaHedge CALM, STRIKE = 8000, MATURITY = 90D, V0 = 1386.1433631493915, PATHS = 100000 1.6 1.4 -1.2 1.0 -0.8 -0.6 0.4 -0.2 -0.0 -10 -15**-**5 0 10