SVCJ hedged with SVJ DeltaVegaHedge CALM, STRIKE = 7000, MATURITY = 90D, V0 = 1877.9741613985111, PATHS = 100000 3.0 + 2.5 2.0 -1.5 -1.0 -0.5 0.0 -<u>-</u>2 -10 -8 -6