SVCJ hedged with BLACK_SCHOLES DeltaHedge BULLISH, STRIKE = 3000, MATURITY = 90D, V0 = 1073.945298811262, PATHS = 100000 4.0 3.5 -3.0 -2.5 -2.0 -1.5 1.0 -

-1

–2

0.5

0.0