SVCJ hedged with VARIANCE_GAMMA DeltaGammaHedge CALM, STRIKE = 8367, MATURITY = 90D, V0 = 1449.8210565732707, PATHS = 100000 3.0 -2.5 2.0 -1.5 -1.0 -0.5 -

-5

0.0

-10