SVCJ hedged with BLACK_SCHOLES DeltaHedge CALM, STRIKE = 8000, MATURITY = 90D, V0 = 1386.225841522924, PATHS = 100000 2.00 -1.75 -1.50 -1.25 -1.00 -0.75 -0.50 -0.25 0.00 —

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