SVCJ hedged with BLACK_SCHOLES DeltaHedge BULLISH, STRIKE = 4000, MATURITY = 30D, V0 = 202.67767506094083, PATHS = 100000 1.2 -1.0 -0.8 -0.6 -0.4 -0.2 0.0 -10 _₅ 10