SVCJ hedged with BLACK_SCHOLES DeltaVegaHedge CALM, STRIKE = 8000, MATURITY = 90D, V0 = 1386.225841522924, PATHS = 100000 4.0 -3.5 3.0 -2.5 2.0 -1.5 1.0 0.5 0.0

8

-2