SVCJ hedged with BLACK_SCHOLES DeltaHedge BULLISH, STRIKE = 4088, MATURITY = 90D, V0 = 417.8710907608224, PATHS = 100000 1.4 -1.2 -1.0 -0.8 0.6 0.4 -0.2 -0.0 -

10

-5

-10

-15