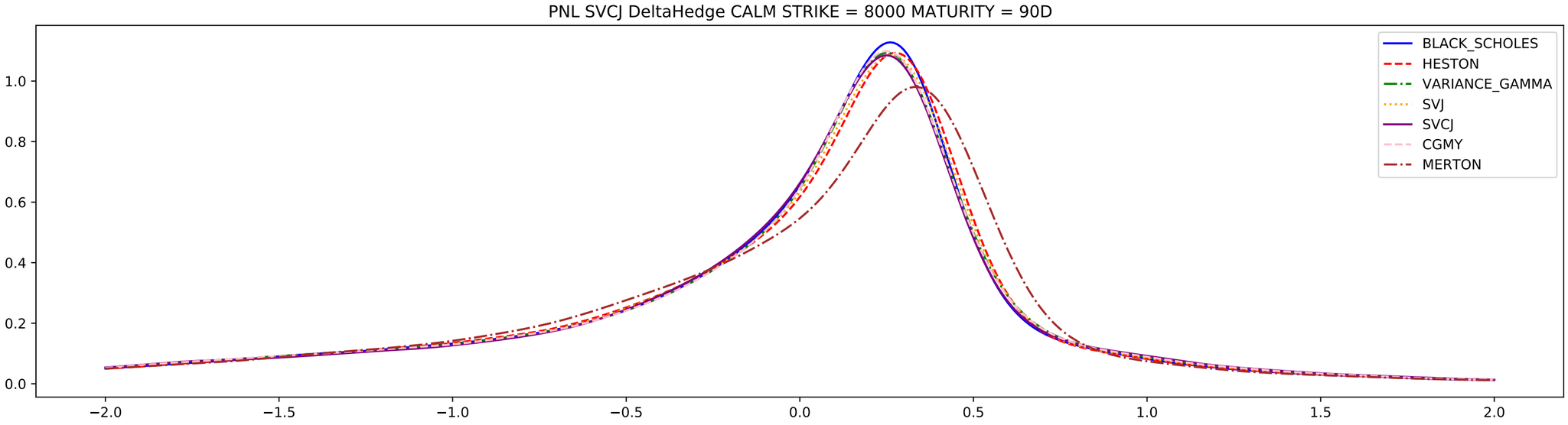
PNL SVCJ DeltaHedge CALM STRIKE = 8000 MATURITY = 90D
BLACK_SCHOLES
HESTON
VARIANCE_GAMMA
SVJ
SVCJ
CGMY
MERTON
1.0
0.8
0.6
0.4
0.2
0.0
−2.0
−1.5
−1.0
−0.5
0.0
0.5
1.0
1.5
2.0