SVCJ hedged with MERTON DeltaGammaHedge CALM, STRIKE = 9000, MATURITY = 90D, V0 = 1018.2920538521425, PATHS = 100000 2.00 -1.75 -1.50 -1.25 -1.00 -0.75 -0.50 -0.25 -0.00 **-**5 <del>-</del>20 10 15 -10 -15