SVCJ hedged with MERTON DeltaVegaHedge CALM, STRIKE = 8367, MATURITY = 30D, V0 = 838.0057365434327, PATHS = 100000 2.00 + 1.75 -1.50 -1.25 -1.00 -0.75 -0.50 -0.25 0.00  $^{\perp}$ 

2.5

0.0

-2.5

5.0

7.5

10.0

12.5

-5.0