SVCJ hedged with MERTON MinimumVarianceHedge CALM, STRIKE = 8367, MATURITY = 30D, V0 = 838.0057365434327, PATHS = 100000 0.6 0.5 0.4 -0.3 -0.2 -0.1 -0.0 --2.5 **-**7.5 0.0 **-**5.0 5.0 7.5 2.5