SVCJ hedged with MERTON MinimumVarianceHedge COVID, STRIKE = 11000, MATURITY = 30D, V0 = 305.1599662107501, PATHS = 100000 0.16 -0.14 0.12 -0.10 0.08 -0.06 -0.04 0.02 -

-10

10

0.00

-30

-20