SVCJ hedged with MERTON DeltaGammaHedge COVID, STRIKE = 9000, MATURITY = 30D, V0 = 1231.6609121035053, PATHS = 100000 1.75 -1.50 -1.25 -1.00 -0.75 -0.50 -0.25 0.00

<del>-</del>2

0

-4

-8

-6