SVCJ hedged with MERTON DeltaGammaHedge CALM, STRIKE = 8367, MATURITY = 30D, V0 = 838.0057365434327, PATHS = 100000 3.0 2.5 2.0 -1.5 1.0 -0.5 0.0 -

2.5

7.5

5.0

10.0

12.5

0.0

<del>-</del>2.5

-5.0