SVCJ hedged with MERTON DeltaGammaHedge BULLISH, STRIKE = 4000, MATURITY = 30D, V0 = 251.26970958464926, PATHS = 100000 1.6 -1.4 1.2 1.0 -0.8 0.6 -0.4 -0.2 -0.0

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-5

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