SVCJ hedged with MERTON DeltaGammaHedge BULLISH, STRIKE = 5000, MATURITY = 90D, V0 = 149.33377054488642, PATHS = 100000 1.4 -1.2 1.0 -0.8 0.6 0.4 0.2 -0.0

10

20

30

**–**30

-20

-10