SVCJ hedged with MERTON MinimumVarianceHedge COVID, STRIKE = 10000, MATURITY = 90D, V0 = 1225.3769224490215, PATHS = 100000 0.6 -0.5 0.4 -0.3 0.2 -0.1 -

-2.5

-5.0

0.0

2.5

5.0

0.0

-10.0

\_7.5