SVCJ hedged with MERTON DeltaGammaHedge BULLISH, STRIKE = 5000, MATURITY = 30D, V0 = 25.57853465396431, PATHS = 100000 0.40 -0.35 -0.30 -0.25 -0.20 -0.15 -0.10 -0.05 0.00

-50

50

100

150