SVCJ hedged with BLACK_SCHOLES DeltaHedge COVID, STRIKE = 11000, MATURITY = 30D, V0 = 257.8718576758338, PATHS = 100000 0.8 0.7 0.6 0.5 -0.4 -0.3 -0.2 -0.1 -0.0 -30 -20 -10 10