SVCJ hedged with CGMY DeltaHedge COVID, STRIKE = 9000, MATURITY = 30D, V0 = 1231.6609121035053, PATHS = 100000 2.00 -1.75 -1.50 -1.25 -1.00 -0.75 -0.50 -0.25

-4

0.00

-8

-6