SVCJ hedged with VARIANCE_GAMMA DeltaHedge COVID, STRIKE = 10000, MATURITY = 30D, V0 = 622.5076537381974, PATHS = 100000 1.2 -1.0 0.8 -0.6 -0.4 -0.2

-2.5

-5.0

-7.5

-10.0

0.0

2.5

5.0

7.5

0.0 $^{\perp}$

-12.5