SVCJ hedged with MERTON DeltaGammaHedge COVID, STRIKE = 10000, MATURITY = 30D, V0 = 528.3563145012513, PATHS = 100000 2.00 1.75 -1.50 -1.25 -1.00 -0.75 -0.50 -0.25 0.00 -15 -10 **-**5 10