SVCJ hedged with VARIANCE\_GAMMA DeltaGammaHedge COVID, STRIKE = 9000, MATURITY = 90D, V0 = 1594.7133019960238, PATHS = 100000 1.6 1.4 1.2 1.0 -0.8 0.6 -0.4 0.2 -

**-**5

10

0.0

-15

-10