SVCJ hedged with SVJ DeltaVegaHedge COVID, STRIKE = 10000, MATURITY = 90D, V0 = 1225.3769224490215, PATHS = 100000 2.5 -2.0 1.5 -1.0 -0.5 0.0 0.0 5.0 7.5

2.5

10.0

12.5

-5.0

-2.5