SVCJ hedged with CGMY DeltaGammaHedge COVID, STRIKE = 10000, MATURITY = 90D, V0 = 1225.3769224490215, PATHS = 100000 2.00 -1.75 -1.50 -1.25 -1.00 -0.75 -0.50 -0.25 -

10

15

0.00

-15

-10

-5