SVCJ hedged with BLACK_SCHOLES DeltaHedge COVID, STRIKE = 11000, MATURITY = 30D, V0 = 305.1599662107501, PATHS = 100000 0.8 -0.7 0.6 0.5 0.4 -0.3 -0.2 0.1 0.0 -20 -30 **-40** -10 10