SVCJ hedged with CGMY DeltaGammaHedge COVID, STRIKE = 9000, MATURITY = 90D, V0 = 1594.7133019960238, PATHS = 100000 2.00 -1.75 -1.50 -1.25 1.00 -0.75 0.50 -0.25 -0.00 0.0 -7.5 2.5 -5.0 -2.55.0 7.5 10.0