KDE hedged with MERTON DeltaGammaHedge CALM, STRIKE = 7000, MATURITY = 90D, V0 = 1877.9741613985111, PATHS = 100000 3.5 -3.0 2.5 -2.0 -1.5 -1.0 -0.5

0.2

0.4

0.6

0.0

0.0 -

-0.4

-0.2