KDE hedged with SVCJ MinimumVarianceHedge COVID, STRIKE = 10000, MATURITY = 30D, V0 = 622.5107897609041, PATHS = 100000 1.6 1.4 1.2 -1.0 -0.8 -0.6 0.4 -0.2 -

0.0

-0.5

0.5

1.0

1.5

0.0

-1.0