KDE hedged with SVCJ MinimumVarianceHedge BULLISH, STRIKE = 4000, MATURITY = 90D, V0 = 459.65779980239427, PATHS = 100000 0.6 0.5 -0.4 -0.3 0.2 -0.1 -0.0 0.0 7.5 10.0

2.5

5.0

-5.0

-2.5