KDE hedged with MERTON MinimumVarianceHedge CALM, STRIKE = 7000, MATURITY = 90D, V0 = 2150.9136782014625, PATHS = 100000 3.0 -2.5 -2.0 -1.5 -1.0 -0.5 -

0.0

-0.2

0.2

0.4

0.6

0.8

0.0

-0.6

-0.4