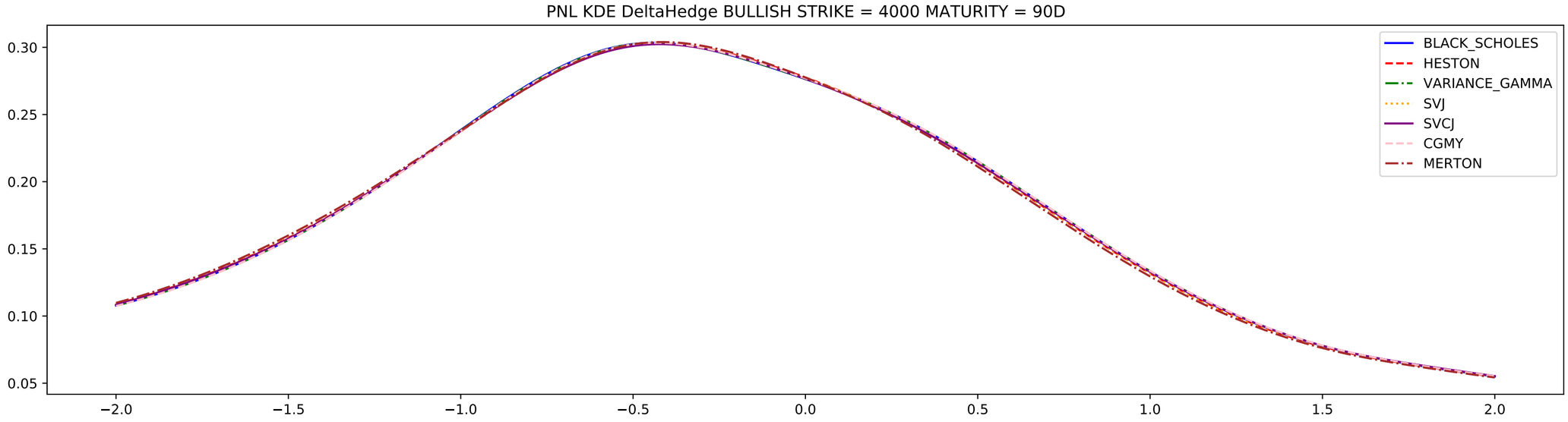
PNL KDE DeltaHedge BULLISH STRIKE = 4000 MATURITY = 90D
0.30
0.25
0.20
0.15
0.10
0.05
−2.0
−1.5
−1.0
−0.5
0.0
0.5
1.0
1.5
2.0
BLACK_SCHOLES
HESTON
VARIANCE_GAMMA
SVJ
SVCJ
CGMY
MERTON