KDE hedged with BLACK_SCHOLES DeltaVegaHedge CALM, STRIKE = 7000, MATURITY = 30D, V0 = 1683.3371516096677, PATHS = 100000 3.5 -3.0 -2.5 -2.0 -1.5 -1.0 -0.5

0.25

0.50

0.75

1.00

0.0 -

-0.50

-0.25

0.00