KDE hedged with VARIANCE\_GAMMA DeltaHedge COVID, STRIKE = 10000, MATURITY = 30D, V0 = 622.5107897609041, PATHS = 100000 1.75 -1.50 -1.25 -1.00 -0.75 -0.50 -0.25 -0.00 0.0 0.5 1.0 -0.5 -1.0