## PNL KDE DeltaHedge COVID STRIKE = 9804 MATURITY = 30D 2.00 **BLACK SCHOLES** 1.75 **HESTON** VARIANCE\_GAMMA 1.50 -SVJ SVCJ 1.25 **CGMY MERTON** 1.00 -0.75 -0.50 -0.25 -0.00 -

0.0

0.5

1.0

1.5

2.0

-2.0

-1.5

-1.0

-0.5