KDE hedged with VARIANCE\_GAMMA DeltaHedge COVID, STRIKE = 10000, MATURITY = 30D, V0 = 622.5076537381974, PATHS = 100000 1.75 -1.50 -1.25 -1.00 -0.75 -0.50 -0.25 -0.00 0.0 0.5

-0.5

-1.0

-1.5

1.0

1.5