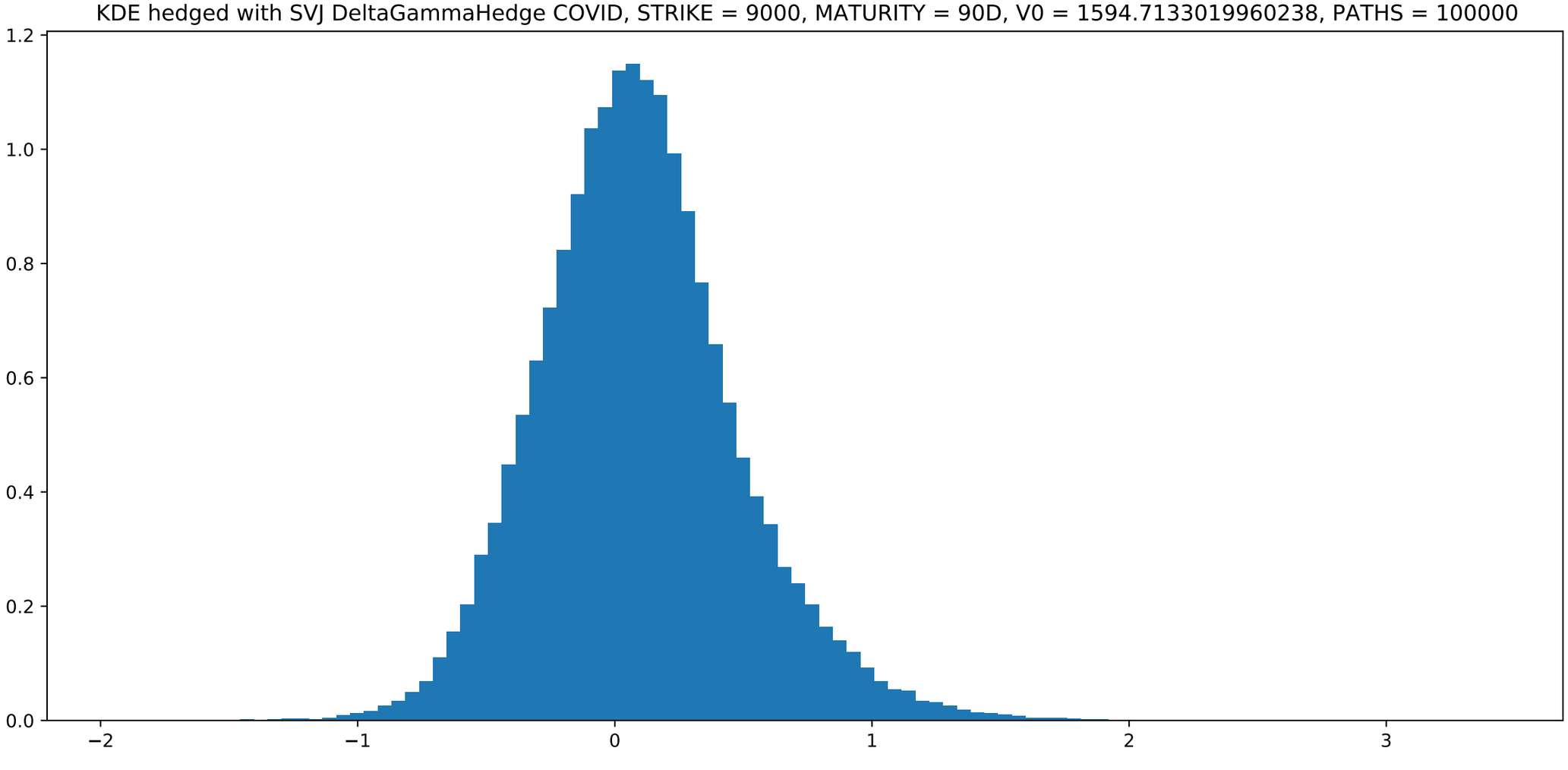
KDE hedged with SVJ DeltaGammaHedge COVID, STRIKE = 9000, MATURITY = 90D, V0 = 1594.7133019960238, PATHS = 100000
1.2
1.0
0.8
0.6
0.4
0.2
0.0
−2
−1
0
1
2
3