KDE hedged with VARIANCE_GAMMA DeltaHedge BULLISH, STRIKE = 4088, MATURITY = 90D, V0 = 417.8710907608224, PATHS = 100000 0.6 0.5 0.4 -0.3 -0.2 -0.1 -

2.5

5.0

7.5

10.0

0.0

0.0

-5.0

-2.5