KDE hedged with CGMY DeltaGammaHedge BULLISH, STRIKE = 3000, MATURITY = 90D, V0 = 1154.0950685543949, PATHS = 100000 1.6 1.4 1.2 -1.0 -0.8 0.6 0.4 0.2

0.0

<u>-</u>2

-1

0