KDE hedged with VARIANCE_GAMMA DeltaHedge COVID, STRIKE = 9000, MATURITY = 30D, V0 = 1231.6609121035053, PATHS = 100000 3.0 -2.5 -2.0 1.5 -1.0 -0.5

0.0

-0.2

-0.4

0.4

0.6

0.2

0.0

-0.6