

	BS Delta		BS		Heston	Merton	SVJ	SVCJ	VG	CGMY
			D. - Gamma		D. - Vega	D. - Gamma	D. - Vega	D. - Vega	D. - Gamma	D. - Gamma
			mma		ga	mma	ga	ga	mma	mma
Min	-3.35		-2.58		-2.62	-2.48	-2.63	-2.59	-2.51	-2.53
5% ES	-1.75		-1.34		-1.32	-1.21	-1.32	-1.27	-1.24	-1.27
95% ES	1.17		1.49		1.51	1.65	1.5	1.57	1.64	1.61
Max	3.31		5.32		5.29	5.33	5.28	5.35	4.77	5.05
Hedge error	63.14		59.55		59.39	60.43	59.4	59.75	60.97	60.87