

	BS	BS	Heston	Merton	SVJ	SVCJ	VG	CGMY		BS	BS	Heston	Merton	SVJ	SVCJ	VG	CGMY		BS	BS	Heston	Merton	SVJ	SVCJ	VG	CGMY	
	Delta	D.-Gamma	D.-Vol	D.-Gamma	D.-Vol	D.-Vol	D.-Gamma	D.-Gamma		BS Delta	BS Delta	Heston	Merton	SVJ MV	SVCJ	VG Delta	CGMY		Delta	D.-Gamma	D.-Vol	D.-Gamma	D.-Gamma	D.-Gamma	D.-Gamma	D.-Gamma	
		amm	ega	amm	ega	ega	amm	amm				MV	Delta		Delta		Delta			amm	ega	amm	amm	amm	amm	amm	
		a		a			a	a	Min	-0.29	-0.29	-0.27	-0.28	-0.25	-0.25	-0.28	-0.28			a		a	a	a	a	a	
Min	-6.55	-6.36	-6.35	-6.32	-6.35	-6.34	-6.36	-6.37	5% ES	0.18	0.18	0.2	0.15	0.19	0.2	0.19	0.19	Min	-4.36	-2.69	-2.64	-2.64	-2.44	-2.58	-2.7	-2.71	
5% ES	-2.38	-1.99	-1.95	-1.96	-1.97	-1.95	-1.98	-1.99	95% ES	0.76	0.76	0.76	0.73	0.77	0.75	0.75	0.75	5% ES	-1.56	-0.8	-0.76	-0.77	-0.7	-0.78	-0.83	-0.84	
95% ES	2.43	2.83	2.8	2.85	2.81	2.81	2.83	2.83	Max	1.04	1.04	1.06	1.05	1.12	1.07	1.12	1.12	95% ES	0.6	0.93	0.9	0.97	1.11	1.	0.91	0.9	
Max	11.46	11.73	11.74	11.76	11.	11.73	11.72	11.71	Hedge	13.59	13.59	13.11	13.53	13.82	12.82	13.18	13.18	Max	3.88	3.33	3.32	4.52	4.57	4.45	4.49	4.55	
Hedge error	101.91	101.76	100.3	101.77	101.02	100.72	101.75	101.75	error									Hedge error	50.06	34.48	33.09	34.57	40.02	37.4	34.63	34.67	
	BS	BS	Heston	Merton	SVJ	SVCJ	VG	CGMY		BS	BS	Heston	Merton	SVJ	SVCJ	VG	CGMY		BS	BS	Heston	Merton	SVJ	SVCJ	VG	CGMY	
	Delta	D.-Gamma	D.-Vol	D.-Gamma	D.-Vol	D.-Vol	D.-Gamma	D.-Gamma		Delta	D.-Gamma	D.-Vol	D.-Vol	D.-Vol	D.-Vol	D.-Gamma	D.-Gamma		Delta	D.-Gamma	D.-Vol	D.-Gamma	D.-Gamma	D.-Gamma	D.-Gamma	D.-Gamma	
		amm	ega	amm	ega	ega	amm	amm			amm	ega	ega	ega	ega	amm	amm			amm	ega	amm	amm	amm	amm	amm	
		a		a			a	a			a					a	a			a		a	a	a	a	a	
Min	-14.67	-11.58	-11.57	-11.51	-11.55	-9.3	-11.6	-11.6	Min	-12.63	-8.68	-12.75	-6.32	-7.79	-12.75	-12.73	-12.74	Min	-13.53	-7.89	-7.9	-14.3	-11.76	-11.75	-20.99	-11.72	
5% ES	-1.1	-0.64	-0.63	-0.62	-0.63	-0.62	-0.63	-0.63	5% ES	-1.56	-0.85	-0.71	-0.79	-0.78	-0.89	-0.96	-0.97	5% ES	-2.77	-1.18	-1.26	-1.34	-1.36	-1.39	-1.26	-1.25	
95% ES	0.84	0.64	0.62	0.66	0.62	0.64	0.65	0.65	95% ES	0.88	0.82	0.69	0.77	0.79	0.88	0.89	0.9	95% ES	0.87	0.71	0.68	0.78	0.94	0.93	0.73	0.73	
Max	10.14	11.42	11.29	11.34	11.26	9.02	11.27	11.27	Max	7.74	5.19	7.79	4.15	7.78	8.99	8.97	9.25	Max	13.48	10.78	10.77	13.6	13.66	13.6	13.67	13.65	
Hedge error	44.14	26.5	25.86	26.45	25.89	25.26	26.55	26.39	Hedge error	53.39	33.36	28.28	31.01	31.26	36.05	38.82	39.09	Hedge error	88.42	38.24	39.34	43.95	48.	49.06	42.99	41.27	