

	BS Delta	BS	Heston	Merton	SVJ	SVCJ	VG	CGMY
		D. - Gamma	D. - Vega	D. - Vega	D. - Vega	D. - Vega	D. - Gamma	D. - Gamma
		mma	ga	ga	ga	ga	mma	mma
Min	-12.63	-8.68	-12.75	-6.32	-7.79	-12.75	-12.73	-12.74
5% ES	-1.56	-0.85	-0.71	-0.79	-0.78	-0.89	-0.96	-0.97
95% ES	0.88	0.82	0.69	0.77	0.79	0.88	0.89	0.9
Max	7.74	5.19	7.79	4.15	7.78	8.99	8.97	9.25
Hedge error	53.39	33.36	28.28	31.01	31.26	36.05	38.82	39.09