

	BS	Delta	BS	Heston	Merton	SVJ	SVCJ	VG	CGMY
			D. - Ga :	D. - Ve :	D. - Ga :	D. - Ve :	D. - Ve :	D. - Ga :	D. - Ga :
			mma	ga	mma	ga	ga	mma	mma
Min		- 6.55	- 6.36	- 6.35	- 6.32	- 6.35	- 6.34	- 6.36	- 6.37
5% ES		- 2.38	- 1.99	- 1.95	- 1.96	- 1.97	- 1.95	- 1.98	- 1.99
95% ES		2.43	2.83	2.8	2.85	2.81	2.81	2.83	2.83
Max		11.46	11.73	11.74	11.76	11.	11.73	11.72	11.71
Hedge error		101.91	101.76	100.3	101.77	101.02	100.72	101.75	101.75