	BS	BS	Heston	Merton :	SVJ	SVCJ	VG	CGMY																		
	Delta	$D_\bullet - G \setminus$	$D_{\:\raisebox{1pt}{\text{\circle*{1.5}}}} - V :$	$D_\bullet - G \setminus$	$D_{\:\raisebox{1pt}{\text{\circle*{1.5}}}} - V :_{\!\raisebox{1pt}{\text{\circle*{1.5}}}}$	$D_{\:\raisebox{1pt}{\text{\circle*{1.5}}}} - V :_{\!\raisebox{1pt}{\text{\circle*{1.5}}}}$	DG.	DG.	1	BS Delta	BS Delta	Heston	Merton	SVJ MV	SVCJ MV V	VG Delta	CGMY		BS Delta	BS Delta	Heston	Merton	SVJ MV	SVCJ MV	VG Delta	CGMY
		amm:	ega	amm:	ega	ega	amm:	amm:				MV	Delta				Delta				MV	Delta				Delta
		а		а			а	а	Min	-0.94	-0.94	-1.01	-1.07	-1.03	-1.1	-1.16	-1.18	Min	-1.39	-1.39	-1.28	-1.38	-1.29	-1.23	-1.39	-1.39
Min	-3.35	-2.58	-2.62	-2.48	-2.63	-2.59	-2.51	-2.53	5% ES	-0.16	-0.16	-0.17	-0.19	-0.15	-0.15	-0.2	-0.2	5% ES	-0.49	-0.49	-0.46	-0.55	-0.51	-0.39	-0.48	-0.48
5% ES	-1.75	-1.34	-1.32	-1.21	-1.32	-1.27	-1.24	-1.27	95% ES	1.04	1.04	1.05	1.03	1.07	1.09	1.08	1.08	95% ES	0.88	0.88	0.89	0.83	0.87	0.96	0.88	0.88
95% ES	1.17	1.49	1.51	1.65	1.5	1.57	1.64	1.61	Max	1.77	1.77	1.81	1.8	1.91	1.86	1.8	1.81	Max	1.37	1.37	1.39	1.33	1.38	1.54	1.44	1.43
Max	3.31	5.32	5.29	5.33	5.28	5.35	4.77	5.05	Hedge	25.44	25.44	25.52	25.97	25.78	26.01	26.8	26.87	Hedge	30.21	30.21	29.52	30.3	30.08	30.78	29.62	29.56
Hedge	63.14	59.55	59.39	60.43	59.4	59.75	60.97	60.87	error									error								
error																										
	BS Delta	BS DV:		Merton :	SVJ																					
			D • – V ·.	DG:	DV:	SVCJ DV:	VG DG.	CGMY DG:	I	BS Delta	BS DG	Heston M	erton S' DG:	/J DV:	SVCJ DV:	VG G :.	CGMY DG:		BS I Delta	BS I	Heston M	Merton S DG:	VJ DG:	SVCJ DG.	VG D • - G ·.	CGMY DG:
		ega	DV∶ ega						!																	
		ega		D G .	$D_{\:\raisebox{1pt}{\text{\circle*{1.5}}}} - V :$	$D_{\:\raisebox{1pt}{\text{\circle*{1.5}}}} - V :$	DG.	$D_\bullet - G \cdot .$	I		DG:	$D_{\:\raisebox{1pt}{\text{\circle*{1.5}}}} - V :_{\!\raisebox{1pt}{\text{\circle*{1.5}}}}$	DG.	$D \bullet - V \div$	D • - V :	DG:	DG:			D G .	$D_{\:\raisebox{1pt}{\text{\circle*{1.5}}}} - V :$	D G .				DG.
Min	-11.35	ega -9.46		D G .	$D_{\:\raisebox{1pt}{\text{\circle*{1.5}}}} - V :$	$D_{\:\raisebox{1pt}{\text{\circle*{1.5}}}} - V :$	DG% amm%	$D_\bullet - G \cdot .$	Min		DG:	$D_{\:\raisebox{1pt}{\text{\circle*{1.5}}}} - V :_{\!\raisebox{1pt}{\text{\circle*{1.5}}}}$	DG.	$D \bullet - V \div$	D • - V :	DG:	DG:	Min		DG.	$D_{\:\raisebox{1pt}{\text{\circle*{1.5}}}} - V :$	DG. amm. a				DG.
Min 5% ES	-11.35 -1.48	J	ega	DG. amm. a	DV: ega	DV∵ ega	DG. amm. a	DG. amm. a		Delta	DG. amm. a	DV∵ ega	DG. amm.	DV: ega	DV: ega	DG. amm. a	DG. amm.		Delta	DG. amm. a	DV: ega	DG. amm. a	DG. amm. a	DG. amm. a	DG. amm. a	DG. amm. a
		-9.46	ega -9.65	DG. amm. a -9.69	DV: ega -9.65	DV: ega -9.58	DG. amm. a -8.13	DG% amm% a -8.07	Min	Delta -8.07	DG. amm. a -4.45	DV∵ ega	DG% amm% a -5.07	DV: ega	DV: ega -4.46	DG. amm. a -5.04	DG. amm. a -6.24	Min	Delta -16.51	DG. amm. a -10.93	DV: ega -10.88	DG: amm: a -14.36	DG. amm. a -14.92	DG% amm% a -29.05	DG% amm% a -24.66	DG. amm. a -17.07
5% ES	-1.48	-9.46 -1.16 0.98	ega -9.65 -1.16	DG% amm% a -9.69 -1.06	DV. ega -9.65 -1.16	DV: ega -9.58 -1.12	DG% amm% a -8.13 -1.08	DG. amm. a -8.07 -1.1	Min 5% ES	Delta -8.07 -2.2	DG% amm% a -4.45 -1.01	DV: ega -4.45 -1.	DG% amm% a -5.07 -1.01	DV: ega -4.45 -0.96	DV. ega -4.46 -1.01	DG% amm% a -5.04 -1.19	DG. amm. a -6.24 -1.14	Min 5% ES	Delta -16.51 -3.13	DG% amm% a -10.93 -1.64	DV: ega -10.88 -1.72	DG. amm. a -14.36 -1.76	DG% amm% a -14.92 -1.76	DG% amm% a -29.05 -1.84	DG% amm% a -24.66	DG. amm. a -17.07 -1.75
5% ES 95% ES	-1.48 1.02	-9.46 -1.16 0.98 20.15	ega -9.65 -1.16 0.98	DG. amm. a -9.69 -1.06 1.11	DV. ega -9.65 -1.16 0.98	DVa ega -9.58 -1.12 1.04	DG. amm: a -8.13 -1.08	DG% amm% a -8.07 -1.1 1.1	Min 5% ES 95% ES	-8.07 -2.2 1.13	DG. amm. a -4.45 -1.01 1.12	DV% ega -4.45 -1.	DG% amm% a -5.07 -1.01 1.13	DV. ega -4.45 -0.96 1.09	DV. ega -4.46 -1.01 1.13	DG. amm. a -5.04 -1.19 1.15	DG% amm% a -6.24 -1.14 1.17	Min 5% ES 95% ES	Delta -16.51 -3.13 1.08	DG% amm% a -10.93 -1.64 0.98	DV: ega -10.88 -1.72	DG. amm. a -14.36 -1.76 1.09	DG. amm. a -14.92 -1.76 1.08	DG% amm% a -29.05 -1.84 1.11	DG% amm% a -24.66 -1.85 1.	DG% amm% a -17.07 -1.75 1.06