

	BS Delta	BS	Heston	Merton	SVJ	SVCJ	VG	CGMY
		D. - Ve :	D. - Ve :	D. - Ga :	D. - Ve :	D. - Ve :	D. - Ga :	D. - Ga :
		ga	ga	mma	ga	ga	mma	mma
Min	-11.35	-9.46	-9.65	-9.69	-9.65	-9.58	-8.13	-8.07
5% ES	-1.48	-1.16	-1.16	-1.06	-1.16	-1.12	-1.08	-1.1
95% ES	1.02	0.98	0.98	1.11	0.98	1.04	1.12	1.1
Max	18.69	20.15	20.46	20.51	20.46	20.58	22.56	24.47
Hedge error	56.12	50.7	50.2	51.36	49.86	50.37	52.32	52.56