	BS	BS	Heston	Merton	SVJ	SVCJ	VG	CGMY											BS	BS	Heston	Merton	SVJ	SVCJ	VG	CGMY
	Delta	$D \centerdot - G  \cdot \! .$	$D_{\:\raisebox{1pt}{\text{\circle*{1.5}}}} - V \mathrel{\dot{\cdot}}.$	$D_\bullet - G :$	$D_{\:\raisebox{1pt}{\text{\circle*{1.5}}}} - V \mathrel{^\backprime}.$	$D \bullet - V :$	$D_\bullet - G \setminus$	$D_\bullet - G \cdot .$	1	BS Delta	BS Delta	Heston	Merton	SVJ MV	SVCJ	VG Delta	CGMY		Delta	$D_\bullet - G  \cdot \! .$	$D_{\:\raisebox{1pt}{\text{\circle*{1.5}}}} - V :$	$D_\bullet - G \setminus$	$D_\bullet - G  \setminus $	$D_{\:\raisebox{1pt}{\text{\circle*{1.5}}}} - G \mathrel{\dot{\:\raisebox{1pt}{\text{\circle*{1.5}}}}}.$	$D_\bullet - G  \setminus $	$D_\bullet - G \setminus$
		amm:	ega	amm:	ega	ega	amm:	amm:				MV	Delta		Delta		Delta			amm.	ega	amm:	amm .	amm.	amm:	amm .
		а		а			а	а	Min	-0.29	-0.29	-0.27	-0.28	-0.25	-0.25	-0.28	-0.28			а		а	а	а	а	а
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		0.75	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	101.91	101.76	100.3	101.77	101.02	100.72	101.75	101.75	error									Hedge	50.06	34.48	33.09	34.57	40.02	37.4	34.63	34.67
error																		error								
	BS Delta	BS DG%	Heston DV:	Merton	SVJ DV:	SVCJ DV.	VG D • – G ·.	CGMY DG:		BS i Delta	3S DG%	Heston   DV:	Merton S	SVJ DV:	SVCJ DV:	VG . – G %	CGMY DG:		BS Delta	BS DG	Heston DV	Merton	SVJ DG	SVCJ DG	VG D • - G %	CGMY DG
		$D_\bullet - G \ ^{\backprime}$	$D_{\:\raisebox{1pt}{\text{\circle*{1.5}}}} - V :$		$D_{\:\raisebox{1pt}{\text{\circle*{1.5}}}} - V {}^\backprime\!\cdot\!\cdot\!\cdot\!\cdot$	$D_{\:\raisebox{1pt}{\text{\circle*{1.5}}}} - V {}^\backprime\!.$	DG.	$D_{\:\raisebox{1pt}{\text{\circle*{1.5}}}} - G   \widehat{\cdot}  .$			D • - G \	$D_{\:\raisebox{1pt}{\text{\circle*{1.5}}}} - V :$	$D_{\:\raisebox{1pt}{\text{\circle*{1.5}}}} - V :$	DV: ega	$D_{\:\raisebox{1pt}{\text{\circle*{1.5}}}} - V :$	DG.	D • - G %		Delta	$D_{\:\raisebox{1pt}{\text{\circle*{1.5}}}} - G   \widehat{ } ,$	$D \centerdot - V \cdot .$			D . −G .		DG.
Min		DG.	$D_{\:\raisebox{1pt}{\text{\circle*{1.5}}}} - V :$		$D_{\:\raisebox{1pt}{\text{\circle*{1.5}}}} - V \mathrel{\dot{\:\raisebox{1pt}{\text{\circle*{1.5}}}}}$	$D_{\:\raisebox{1pt}{\text{\circle*{1.5}}}} - V {}^\backprime\!.$	DG.	DG amm a -11.6	Min		D • - G \	$D_{\:\raisebox{1pt}{\text{\circle*{1.5}}}} - V :$	DG% amm% a -12.73	D • - G %	Min		$D_{\:\raisebox{1pt}{\text{\circle*{1.5}}}} - G   \widehat{ } ,$	DV: ega -7.9			D . −G .	DG% amm% a -20.99	DG.			
5% ES	Delta -14.67 -1.1	DG. amm. a -11.58 -0.64	DV: ega -11.57 -0.63	DG. amm. a -11.51 -0.62	DV: ega -11.55 -0.63	DV: ega -9.3 -0.62	DG. amm. a -11.6 -0.63	DG. amm. a -11.6 -0.63	Min 5% ES	Delta -12.63 -1.56	DG% amm% a -8.68 -0.85	DV: ega -12.75 -0.71	DV: ega -6.32 -0.79	DV% ega -7.79 -0.78	DV: ega -12.75 -0.89	DG. amm. a -12.73 -0.96	DG% amm% a -12.74 -0.97	Min 5% ES	Delta -13.53 -2.77	DG% amm% a -7.89 -1.18	DVa ega -7.9 -1.26	DG% amm% a -14.3 -1.34	DG. amm. a -11.76 -1.36	DG. amm. a -11.75 -1.39	DG% amm% a -20.99 -1.26	DG% amm% a -11.72 -1.25
5% ES 95% ES	Delta -14.67 -1.1 0.84	DG. amm. a -11.58 -0.64 0.64	DV: ega -11.57 -0.63 0.62	DG. amm. a -11.51 -0.62 0.66	DV: ega -11.55 -0.63 0.62	DV: ega -9.3 -0.62 0.64	DG% amm% a -11.6 -0.63 0.65	DG. amm. a -11.6 -0.63 0.65	Min 5% ES 95% ES	Delta -12.63 -1.56 0.88	DG. amm. a -8.68 -0.85 0.82	DV: ega -12.75 -0.71 0.69	DV: ega -6.32 -0.79 0.77	DV% ega -7.79 -0.78 0.79	DV\ ega -12.75 -0.89 0.88	DG% amm% a -12.73 -0.96 0.89	DG% amm% a -12.74 -0.97 0.9	Min 5% ES 95% ES	Delta -13.53 -2.77 0.87	DG: amm: a -7.89 -1.18 0.71	DV: ega -7.9 -1.26 0.68	DG% amm% a -14.3 -1.34 0.78	DG: amm: a -11.76 -1.36 0.94	DG: amm: a -11.75 -1.39 0.93	DG% amm% a -20.99 -1.26 0.73	DG amm a -11.72 -1.25 0.73
5% ES	Delta -14.67 -1.1	DG. amm. a -11.58 -0.64 0.64	DV. ega -11.57 -0.63 0.62 11.29	DG. amm. a -11.51 -0.62	DV: ega -11.55 -0.63	DV: ega -9.3 -0.62	DG. amm. a -11.6 -0.63 0.65 11.27	DG. amm. a -11.6 -0.63 0.65 11.27	Min 5% ES	Delta -12.63 -1.56 0.88 7.74	DG% amm% a -8.68 -0.85 0.82 5.19	DV. ega -12.75 -0.71 0.69 7.79	DV: ega -6.32 -0.79 0.77 4.15	DV. ega -7.79 -0.78 0.79 7.78	DV. ega -12.75 -0.89 0.88 8.99	DG% amm% a -12.73 -0.96 0.89 8.97	DG% amm% a -12.74 -0.97 0.9 9.25	Min 5% ES	Delta -13.53 -2.77 0.87 13.48	DG: amm: a -7.89 -1.18 0.71 10.78	DV: ega -7.9 -1.26 0.68 10.77	DG. amm. a -14.3 -1.34 0.78 13.6	DG. amm. a -11.76 -1.36	DG: amm: a -11.75 -1.39 0.93 13.6	DG% amm% a -20.99 -1.26 0.73 13.67	DG amm a -11.72 -1.25
5% ES 95% ES	Delta -14.67 -1.1 0.84	DG. amm. a -11.58 -0.64 0.64	DV: ega -11.57 -0.63 0.62	DG. amm. a -11.51 -0.62 0.66	DV: ega -11.55 -0.63 0.62	DV: ega -9.3 -0.62 0.64	DG% amm% a -11.6 -0.63 0.65	DG. amm. a -11.6 -0.63 0.65	Min 5% ES 95% ES	Delta -12.63 -1.56 0.88	DG. amm. a -8.68 -0.85 0.82	DV: ega -12.75 -0.71 0.69	DV: ega -6.32 -0.79 0.77	DV% ega -7.79 -0.78 0.79	DV\ ega -12.75 -0.89 0.88	DG% amm% a -12.73 -0.96 0.89	DG% amm% a -12.74 -0.97 0.9	Min 5% ES 95% ES	Delta -13.53 -2.77 0.87	DG: amm: a -7.89 -1.18 0.71	DV: ega -7.9 -1.26 0.68	DG% amm% a -14.3 -1.34 0.78	DG: amm: a -11.76 -1.36 0.94	DG: amm: a -11.75 -1.39 0.93	DG% amm% a -20.99 -1.26 0.73	DG. amm. a -11.72 -1.25 0.73