

	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		-8.07	-4.45	-4.45	-5.07	-4.45	-4.46	-5.04	-6.24
5% ES		-2.2	-1.01	-1.	-1.01	-0.96	-1.01	-1.19	-1.14
95% ES		1.13	1.12	1.12	1.13	1.09	1.13	1.15	1.17
Max		8.81	8.86	8.88	12.07	8.88	9.69	8.73	9.95
Hedge error		67.72	43.78	43.66	44.58	42.29	44.34	48.69	48.24