

	BS Delta	BS	Heston	Merton	SVJ	SVCJ	VG	CGMY
		D. - Gamma	D. - Vega	D. - Gamma	D. - Gamma	D. - Gamma	D. - Gamma	D. - Gamma
		mma	ga	mma	mma	mma	mma	mma
Min	-16.51	-10.93	-10.88	-14.36	-14.92	-29.05	-24.66	-17.07
5% ES	-3.13	-1.64	-1.72	-1.76	-1.76	-1.84	-1.85	-1.75
95% ES	1.08	0.98	1.01	1.09	1.08	1.11	1.	1.06
Max	7.74	8.92	7.	21.48	14.13	20.24	11.11	11.54
Hedge error	88.09	56.03	57.62	60.19	60.53	63.85	61.3	58.33