

	BS Delta	BS	Heston	Merton	SVJ	SVCJ	VG	CGMY
		D. - Gamma	D. - Vega	D. - Gamma	D. - Vega	D. - Vega	D. - Gamma	D. - Gamma
		mma	ga	mma	ga	ga	mma	mma
Min	-6.55	-6.36	-6.35	-6.32	-6.35	-6.34	-6.36	-6.37
5% ES	-2.38	-1.99	-1.95	-1.96	-1.97	-1.95	-1.98	-1.99
95% ES	2.43	2.83	2.8	2.85	2.81	2.81	2.83	2.83
Max	11.46	11.73	11.74	11.76	11.73	11.73	11.72	11.71
Hedge error	101.91	101.76	100.3	101.77	101.02	100.72	101.75	101.75