

	BS	BS	Heston	Merton	SVJ	SVCJ	VG	CGMY		BS	BS	Heston	Merton	SVJ	SVJ MV	SVCJ	VG	Delta	CGMY		BS	BS	Heston	Merton	SVJ	SVCJ	VG	CGMY			
	Delta	D.-G\	D.-V\	D.-G\	D.-V\	D.-V\	D.-G\	D.-G\		BS	Delta	BS	Delta	Heston	Merton	SVJ	MV	SVCJ	Delta	CGMY		BS	Delta	BS	D.-G\	D.-V\	D.-G\	D.-G\	D.-G\	D.-G\	
		amm\	ega	amm\	ega	ega	amm\	amm\						MV	Delta			Delta		Delta						amm\	ega	amm\	amm\	amm\	amm\
		a		a			a	a		Min	-0.29	-0.29	-0.27	-0.28	-0.25	-0.25	-0.28	-0.28				Min	-4.36	-2.69	-2.64	-2.64	-2.44	-2.58	-2.7	-2.71	
Min	-6.55	-6.36	-6.35	-6.32	-6.35	-6.34	-6.36	-6.37	5% ES	0.18	0.18	0.18	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	0.77	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 error	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		
	BS	BS	Heston	Merton	SVJ	SVCJ	VG	CGMY		BS	BS	Heston	Merton	SVJ	SVCJ	VG	CGMY				BS	BS	Heston	Merton	SVJ	SVCJ	VG	CGMY			
	Delta	D.-G\	D.-V\	D.-G\	D.-V\	D.-V\	D.-G\	D.-G\		Delta	D.-G\	D.-V\	D.-V\	D.-V\	D.-V\	D.-G\	D.-G\				Delta	D.-G\	D.-V\	D.-G\	D.-G\	D.-G\	D.-G\	D.-G\	D.-G\		
		amm\	ega	amm\	ega	ega	amm\	amm\																	amm\	ega	amm\	amm\	amm\	amm\	
		a		a			a	a								a	a							a		a	a	a	a		
Min	-14.67	-11.58	-11.57	-11.51	-11.55	-9.3	-11.6	-11.6	Min	-12.63	-8.68	-12.75	-6.32	-7.79	-12.75	-12.73	-12.74				Min	-13.53	-7.89	-7.9	-14.3	-11.76	-11.75	-20.99	-11.72		
5% ES	-1.1	-0.64	-0.63	-0.62	-0.63	-0.62	-0.63	-0.63	5% ES	-1.56	-0.85	-0.71	-0.79	-0.78	-0.89	-0.96	-0.97				5% ES	-2.77	-1.18	-1.26	-1.34	-1.36	-1.39	-1.26	-1.25		
95% ES	0.84	0.64	0.62	0.66	0.62	0.64	0.65	0.65	95% ES	0.88	0.82	0.69	0.77	0.79	0.88	0.89	0.9				95% ES	0.87	0.71	0.68	0.78	0.94	0.93	0.73	0.73		
Max	10.14	11.42	11.29	11.34	11.26	9.02	11.27	11.27	Max	7.74	5.19	7.79	4.15	7.78	8.99	8.97	9.25				Max	13.48	10.78	10.77	13.6	13.66	13.6	13.67	13.65		
Hedge error	44.14	26.5	25.86	26.45	25.89	25.26	26.55	26.39	Hedge	53.39	33.36	28.28	31.01	31.26	36.05	38.82	39.09				Hedge	88.42	38.24	39.34	43.95	48.	49.06	42.99	41.27		
									error												error										