

	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	-13.53		-7.89		-7.9	-14.3	-11.76	-11.75	-20.99	-11.72
5% ES	-2.77		-1.18		-1.26	-1.34	-1.36	-1.39	-1.26	-1.25
95% ES	0.87		0.71		0.68	0.78	0.94	0.93	0.73	0.73
Max	13.48		10.78		10.77	13.6	13.66	13.6	13.67	13.65
Hedge error	88.42		38.24		39.34	43.95	48.	49.06	42.99	41.27