Table 5:Risk Premium for fitted Copula Models

	Premium (%) for Coverage Levels				
	55%	**65%**	**75%**	**85%**	**100%**
Normal	0.039	0.183	0.637	1.756	5.692
t	0.162	0.356	0.772	1.732	5.260
AMH	0.150	0.442	1.086	2.369	6.185
Frank	0.071	0.256	0.736	1.796	5.579
Placket	0.087	0.294	0.784	1.832	5.509
Gumbel	0.046	0.187	0.587	1.612	5.488
Clayton	0.073	0.253	0.755	1.943	5.999
Joe	0.067	0.216	0.662	1.761	5.631