

	BS	Delta	BS	Delta	Heston	MV	Merton	SVJ	MV	SVCJ	MV	VG	Delta	CGMY	Delta
							Delta								
Min		-0.94		-0.94		-1.01	-1.07	-1.03		-1.1		-1.16			-1.18
5% ES		-0.16		-0.16		-0.17	-0.19	-0.15		-0.15		-0.2			-0.2
95% ES		1.04		1.04		1.05	1.03	1.07		1.09		1.08			1.08
Max		1.77		1.77		1.81	1.8	1.91		1.86		1.8			1.81
Hedge error		25.44		25.44		25.52	25.97	25.78		26.01		26.8			26.87