

	BS	Delta	BS	Delta	Heston	MV	Merton	SVJ	MV	SVCJ	VG	Delta	CGMY
							Delta			Delta			Delta
Min		-0.29		-0.29		-0.27	-0.28		-0.25		-0.25		-0.28
5% ES		0.18		0.18		0.2	0.15		0.19		0.2		0.19
95% ES		0.76		0.76		0.76	0.73		0.77		0.75		0.75
Max		1.04		1.04		1.06	1.05		1.12		1.07		1.12
Hedge error		13.59		13.59		13.11	13.53		13.82		12.82		13.18