Time to maturity	**1**	**3**	**5**	**10**	**20**
N=2	0.06%	0.09%	0.33%	0.63%	0.65%
N=3	0.01%	0.04%	0.03%	0.05%	0.04%
N=5	0.01%	0.02%	0.01%	0.00%	0.00%
N=8	0.00%	0.00%	0.00%	0.00%	0.00%

Table 1: Relative absolute difference for different number of basis function n and time to maturity ϑ on the option price compared to $n = 10$, with $Y_0 = D, h_0 = 1, \alpha = 0.1, T_0 = 1$, strike $K = 1$ and the intensity $\beta = 1$. Pure jump case.