Table 1: The approximation errors corresponding to Figure **??** for different truncation levels and volatility processes.

Model	Truncation Level	Errors obtained from SDE (**??**)			Errors obtained from PDE (**??**)		
		ITM	ATM	OTM	ITM	ATM	OTM
OU	$N = 1$	4.62e-1	1.06e+0	1.02e+0	6.89e-1	8.48e-1	4.36e-1
	$N = 2$	1.03e-1	1.76e-1	2.26e-1	1.43e-1	6.69e-2	1.22e-1
	$N = 3$	1.12e-1	8.46e-2	6.46e-2	2.46e-1	1.25e-1	4.56e-2
	$N = 4$	9.66e-2	7.00e-2	7.71e-2	2.24e-1	9.36e-2	5.31e-2
	$N = 5$	9.63e-2	7.56e-2	6.69e-2	2.27e-1	9.76e-2	5.19e-2
mGBM	$N = 1$	9.07e-1	1.10e+0	1.03e+0	7.00e-1	8.78e-1	4.67e-1
	$N = 2$	1.39e-1	1.71e-1	1.93e-1	1.88e-1	6.16e-2	8.17e-2
	$N = 3$	8.81e-2	7.67e-2	5.83e-2	2.85e-1	1.68e-1	3.46e-2
	$N = 4$	7.43e-2	8.04e-2	5.31e-2	2.65e-1	1.37e-1	2.75e-2
	$N = 5$	7.51e-2	9.35e-2	4.61e-2	2.68e-1	1.42e-1	2.76e-2