

<b>beta</b>	<b>0.5</b>	<b>1</b>	<b>2</b>	<b>5</b>
<b>N=2</b>	0.37%	0.32%	0.24%	0.03%
<b>N=3</b>	0.03%	0.05%	0.10%	0.21%
<b>N=5</b>	0.00%	0.00%	0.00%	0.00%
<b>N=8</b>	0.00%	0.00%	0.00%	0.00%

Table 1: Relative absolute difference for different  $N$  and  $\beta$  on the option price compared to  $N = 10$ , with  $Y_0 = D, h_0 = 1, \alpha = 0.1, T_0 = 2$ , strike  $K = 2$  and the time to maturity  $\vartheta = 1$ . BNS model.