In this table we fix $x_{min} = -10/\eta_2$ and $x_{max} = 10/\eta_1$, $L = 1000$ (See Table 4 for the notation). Moreover, we fix $z_{min} = z - 0.5$ and $z_{max} = z + 0.5$ with $z = \left(1 - e^{-rT}\right)/(rT) - e^{-rT}K_2/S_0$ defined in (**??**). We will show the convergence with respect to time and space grid sizes that are used in implementing the finite difference scheme.

Convergence with respect to grid sizes				
Number of Time Steps	Number of Space Steps	Call Option Price	Changes	Time
10	40	15.7093	n.a.	0.438
25	100	15.6929	0.0164	1.890
50	200	15.688	0.0049	7.500
100	400	15.6864	0.0016	29.406