

BASIC FEATURES OF THE OPTION PRICING (PUTS AND CALLS) DATASET (WEDNESDAYS)								
	Maturities	Moneyness S_0/K						Across
		[0.900, 0.950]	(0.950, 0.975]	(0.975, 1.000]	(1.000, 1.025]	(1.025, 1.050]	(1.050, 1.100]	Moneyness
Number of Contracts	$8 \leq T \leq 30$	579	591	622	291	59	31	2173
	$30 < T \leq 80$	428	292	294	242	50	14	1320
	$80 < T \leq 180$	154	88	90	71	20	16	439
	$180 < T \leq 250$	62	32	37	46	9	9	195
Across Maturities		1223	1003	1043	650	138	70	4127
Average Prices	$8 \leq T \leq 30$	0.555	2.583	10.342	25.919	52.677	89.773	9.992
	$30 < T \leq 80$	3.902	12.925	27.947	43.875	68.385	100.518	22.049
	$80 < T \leq 180$	19.049	36.595	56.432	70.813	91.142	126.909	45.818
	$180 < T \leq 250$	37.496	61.687	81.346	98.076	118.972	143.033	72.708
Across Maturities		5.928	10.464	21.800	42.614	68.267	107.258	20.623
Average Implied Volatilities	$8 \leq T \leq 30$	0.152	0.136	0.144	0.160	0.187	0.223	0.148
	$30 < T \leq 80$	0.134	0.144	0.160	0.172	0.184	0.208	0.152
	$80 < T \leq 180$	0.157	0.171	0.186	0.191	0.203	0.221	0.176
	$180 < T \leq 250$	0.172	0.186	0.198	0.206	0.221	0.220	0.192
Across Maturities		0.148	0.143	0.154	0.171	0.190	0.219	0.154