

BASIC FEATURES OF THE OPTION PRICING (PUTS AND CALLS) DATASET (WEDNESDAYS)								
		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	$8 \leq T \leq 30$	1173	1706	3033	863	122	33	6930
	$30 < T \leq 80$	747	767	860	445	93	24	2936
	$80 < T \leq 180$	292	170	187	110	26	21	806
	$180 < T \leq 250$	91	56	80	35	17	18	297
Across Maturities		2303	2699	4160	1453	258	96	10969
Average Prices	$8 \leq T \leq 30$	1.836	5.300	15.061	42.152	102.632	179.814	16.119
	$30 < T \leq 80$	7.018	16.709	41.810	75.985	127.458	185.960	35.472
	$80 < T \leq 180$	24.955	54.836	93.280	126.031	174.781	240.912	71.364
	$180 < T \leq 250$	59.521	101.213	145.468	173.454	222.559	278.203	126.545
Across Maturities		8.728	13.652	26.615	62.027	126.754	213.164	28.349
Average Implied Volatilities	$8 \leq T \leq 30$	0.152	0.125	0.110	0.123	0.165	0.212	0.124
	$30 < T \leq 80$	0.123	0.110	0.119	0.137	0.164	0.182	0.122
	$80 < T \leq 180$	0.118	0.123	0.137	0.143	0.158	0.172	0.129
	$180 < T \leq 250$	0.132	0.141	0.151	0.157	0.167	0.176	0.146
Across Maturities		0.137	0.121	0.113	0.129	0.164	0.189	0.124