

IN-SAMPLE PRICING ERRORS (MSE), $h_0^Q = h_t^P$								
	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
In-Sample Error	$8 \leq T < 30$	0.197	0.567	1.186	1.726	1.688	1.187	0.792
	$30 \leq T < 80$	1.079	1.848	4.328	1.037	0.637	0.828	1.866
	$80 \leq T < 180$	3.854	11.561	23.762	16.983	44.651	2.896	13.806
	$180 \leq T \leq 250$	44.414	47.613	1.046	2.559	1.595	2.867	22.299
Across Maturities		2.833	4.312	5.232	3.531	8.354	1.425	3.942