

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	$8 \leq T \leq 30$	481	831	1143	513	105	49	3122
	$30 < T \leq 80$	383	424	431	303	61	40	1642
	$80 < T \leq 180$	215	118	118	119	26	16	612
	$180 < T \leq 250$	65	30	45	53	19	11	223
Across Maturities		1144	1403	1737	988	211	116	5599
Average Prices	$8 \leq T \leq 30$	0.304	1.611	8.294	25.909	61.012	108.438	11.524
	$30 < T \leq 80$	2.834	8.944	23.504	42.378	69.628	111.782	22.270
	$80 < T \leq 180$	13.890	29.885	48.189	67.559	94.135	134.081	40.574
	$180 < T \leq 250$	28.634	50.942	70.543	87.090	106.158	138.768	66.023
Across Maturities		5.314	7.260	16.391	39.259	71.650	116.004	20.021
Average Implied Volatilities	$8 \leq T \leq 30$	0.134	0.112	0.113	0.128	0.157	0.196	0.121
	$30 < T \leq 80$	0.111	0.113	0.124	0.136	0.150	0.168	0.122
	$80 < T \leq 180$	0.125	0.133	0.143	0.150	0.160	0.175	0.138
	$180 < T \leq 250$	0.136	0.147	0.155	0.160	0.167	0.174	0.152
Across Maturities		0.125	0.115	0.119	0.135	0.156	0.182	0.125