

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	$8 \leq T \leq 30$	513	1023	1581	564	93	32	3806
	$30 < T \leq 80$	312	463	475	283	32	13	1578
	$80 < T \leq 180$	180	108	125	85	19	17	534
	$180 < T \leq 250$	66	42	60	48	11	9	236
Across Maturities		1071	1636	2241	980	155	71	6154
Average Prices	$8 \leq T \leq 30$	0.388	1.716	8.946	28.812	70.302	121.594	11.239
	$30 < T \leq 80$	2.789	8.854	25.654	48.442	84.092	135.054	22.377
	$80 < T \leq 180$	12.432	30.054	53.789	78.677	107.645	154.691	44.138
	$180 < T \leq 250$	29.480	54.583	82.243	103.722	127.900	169.744	72.398
Across Maturities		4.905	6.964	16.951	42.474	81.814	138.087	19.295
Average Implied Volatilities	$8 \leq T \leq 30$	0.136	0.106	0.103	0.121	0.153	0.187	0.113
	$30 < T \leq 80$	0.107	0.104	0.117	0.132	0.157	0.181	0.115
	$80 < T \leq 180$	0.112	0.122	0.134	0.146	0.149	0.167	0.128
	$180 < T \leq 250$	0.127	0.137	0.147	0.153	0.162	0.168	0.142
Across Maturities		0.123	0.107	0.109	0.128	0.154	0.179	0.116