

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	$8 \leq T \leq 30$	540	377	354	208	71	36	1586
	$30 < T \leq 80$	387	246	288	197	45	29	1192
	$80 < T \leq 180$	137	95	86	64	23	18	423
	$180 < T \leq 250$	66	33	44	41	11	6	201
Across Maturities		1130	751	772	510	150	89	3402
Average Prices	$8 \leq T \leq 30$	2.191	6.515	16.358	31.586	54.059	85.522	14.450
	$30 < T \leq 80$	8.299	19.180	33.962	50.241	70.274	102.978	28.320
	$80 < T \leq 180$	23.135	43.524	62.033	75.635	95.626	128.017	51.970
	$180 < T \leq 250$	43.978	65.848	82.333	99.796	113.873	144.058	74.163
Across Maturities		9.263	17.952	31.774	49.803	69.684	103.751	27.503
Average Implied Volatilities	$8 \leq T \leq 30$	0.196	0.184	0.200	0.217	0.254	0.320	0.202
	$30 < T \leq 80$	0.172	0.182	0.197	0.215	0.240	0.269	0.192
	$80 < T \leq 180$	0.178	0.199	0.211	0.214	0.234	0.259	0.201
	$180 < T \leq 250$	0.191	0.207	0.210	0.225	0.222	0.246	0.208
Across Maturities		0.186	0.186	0.201	0.217	0.244	0.286	0.199