

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	$8 \leq T \leq 30$	856	1586	1732	641	80	22	4917
	$30 < T \leq 80$	557	525	400	278	33	21	1814
	$80 < T \leq 180$	155	96	99	95	22	17	484
	$180 < T \leq 250$	55	33	44	52	11	4	199
Across Maturities		1623	2240	2275	1066	146	64	7414
Average Prices	$8 \leq T \leq 30$	0.750	2.830	12.315	36.129	78.489	143.130	12.009
	$30 < T \leq 80$	3.406	10.658	31.676	58.700	97.930	136.012	23.467
	$80 < T \leq 180$	15.690	37.515	67.429	92.964	130.891	170.759	56.452
	$180 < T \leq 250$	37.720	70.450	102.251	122.937	157.914	205.800	89.706
Across Maturities		4.341	7.147	19.857	51.315	96.763	152.050	19.799
Average Implied Volatilities	$8 \leq T \leq 30$	0.139	0.116	0.122	0.151	0.179	0.199	0.128
	$30 < T \leq 80$	0.114	0.114	0.133	0.153	0.171	0.181	0.126
	$80 < T \leq 180$	0.120	0.135	0.151	0.159	0.167	0.178	0.141
	$180 < T \leq 250$	0.138	0.153	0.162	0.169	0.180	0.189	0.157
Across Maturities		0.129	0.117	0.126	0.153	0.176	0.187	0.129