

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	$8 \leq T \leq 30$	340	1074	3767	1180	132	37	6530
	$30 < T \leq 80$	263	752	877	387	47	20	2346
	$80 < T \leq 180$	197	166	166	112	25	15	681
	$180 < T \leq 250$	70	47	67	44	8	2	238
Across Maturities		870	2039	4877	1723	212	74	9795
Average Prices	$8 \leq T \leq 30$	0.217	1.077	6.765	29.122	83.953	155.220	11.930
	$30 < T \leq 80$	1.645	5.614	21.968	50.243	101.201	177.605	22.026
	$80 < T \leq 180$	9.780	27.967	60.788	88.038	136.972	206.993	48.531
	$180 < T \leq 250$	32.770	65.124	103.349	127.393	173.869	223.650	82.868
Across Maturities		5.433	6.416	12.665	40.205	97.422	173.614	18.617
Average Implied Volatilities	$8 \leq T \leq 30$	0.117	0.081	0.072	0.089	0.131	0.191	0.081
	$30 < T \leq 80$	0.086	0.077	0.086	0.102	0.123	0.152	0.087
	$80 < T \leq 180$	0.090	0.098	0.114	0.123	0.137	0.156	0.106
	$180 < T \leq 250$	0.109	0.119	0.134	0.139	0.149	0.163	0.125
Across Maturities		0.101	0.082	0.077	0.095	0.130	0.173	0.085