

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	347	335	232	74	42	1570
	$30 < T \leq 80$	428	224	238	189	46	31	1156
	$80 < T \leq 180$	134	65	78	62	21	13	373
	$180 < T \leq 250$	44	26	31	37	7	5	150
Across Maturities		1146	662	682	520	148	91	3249
Average Prices	$8 \leq T \leq 30$	1.130	4.501	13.482	27.522	47.754	79.706	12.710
	$30 < T \leq 80$	6.420	15.810	30.905	43.414	61.139	92.360	23.811
	$80 < T \leq 180$	25.803	41.618	56.687	74.100	86.326	106.873	49.278
	$180 < T \leq 250$	45.330	64.129	79.182	91.997	103.114	124.650	72.436
Across Maturities		7.688	14.314	27.490	43.439	60.006	90.367	23.616
Average Implied Volatilities	$8 \leq T \leq 30$	0.178	0.169	0.184	0.200	0.217	0.252	0.184
	$30 < T \leq 80$	0.169	0.177	0.198	0.205	0.212	0.237	0.186
	$80 < T \leq 180$	0.195	0.206	0.218	0.229	0.229	0.241	0.211
	$180 < T \leq 250$	0.203	0.217	0.226	0.227	0.231	0.241	0.219
Across Maturities		0.178	0.177	0.194	0.207	0.218	0.245	0.190