

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	$8 \leq T \leq 30$	5847	9137	14852	5362	860	312	36370
	$30 < T \leq 80$	4077	4418	4432	2683	461	227	16298
	$80 < T \leq 180$	1674	1019	1081	816	211	146	4947
	$180 < T \leq 250$	593	338	474	415	106	67	1993
Across Maturities		12191	14912	20839	9276	1638	752	59608
Average Prices	$8 \leq T \leq 30$	1.051	3.083	10.696	32.322	73.111	119.694	12.832
	$30 < T \leq 80$	4.730	11.213	30.083	54.253	89.829	132.246	25.718
	$80 < T \leq 180$	17.971	38.017	65.160	86.598	118.064	163.207	52.287
	$180 < T \leq 250$	40.296	69.839	99.497	113.667	146.267	191.009	85.367
Across Maturities		6.514	9.392	19.664	47.079	88.341	138.285	22.055
Average Implied Volatilities	$8 \leq T \leq 30$	0.151	0.118	0.107	0.130	0.171	0.220	0.123
	$30 < T \leq 80$	0.126	0.114	0.127	0.148	0.172	0.198	0.129
	$80 < T \leq 180$	0.130	0.139	0.153	0.162	0.178	0.195	0.146
	$180 < T \leq 250$	0.147	0.157	0.165	0.177	0.184	0.193	0.163
Across Maturities		0.140	0.119	0.115	0.140	0.173	0.206	0.128