IN-SAMPLE PRICING ERRORS (MSE), $h_0^Q = \dfrac{\omega_0 + \alpha_0}{1 - \beta_0 - \alpha_0 \gamma_0^{*2}}$, WITH $\omega_0, \alpha_0, \beta_0, \gamma_0^{*2}$ FROM MLE UNDER P

		Moneyness S_0/K						**Across**
	Maturities	$[0.900, 0.950]$	$[0.950, 0.975]$	$[0.975, 1.000]$	$[1.000, 1.025]$	$[1.025, 1.050]$	$[1.050, 1.100]$	**Moneyness**
In-Sample Error	$\mathbf{8 \leq T < 30}$	1.063	3.062	22.060	30.312	29.463	18.681	14.600
	$\mathbf{30 \leq T < 80}$	1.876	7.628	17.219	18.769	32.846	46.966	11.783
	$\mathbf{80 \leq T < 180}$	11.955	13.745	42.326	99.554	130.734	104.702	37.582
	$\mathbf{180 \leq T \leq 250}$	89.985	103.517	191.828	309.706	282.468	328.126	171.312
Across Maturities		6.612	7.645	25.803	40.238	59.050	108.184	20.499