

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	$8 \leq T \leq 30$	825	1602	2285	870	124	30	5736
	$30 < T \leq 80$	572	725	569	359	54	35	2314
	$80 < T \leq 180$	210	113	132	98	29	13	595
	$180 < T \leq 250$	74	39	66	59	13	3	254
Across Maturities		1681	2479	3052	1386	220	81	8899
Average Prices	$8 \leq T \leq 30$	0.989	3.026	11.378	33.760	77.168	136.828	13.025
	$30 < T \leq 80$	3.716	9.630	31.225	57.703	96.981	161.851	25.277
	$80 < T \leq 180$	17.398	38.413	68.056	91.011	128.812	174.000	53.604
	$180 < T \leq 250$	41.645	74.790	104.617	127.143	163.369	230.133	91.413
Across Maturities		5.757	7.700	19.546	47.985	93.932	157.062	21.161
Average Implied Volatilities	$8 \leq T \leq 30$	0.145	0.115	0.113	0.132	0.156	0.187	0.122
	$30 < T \leq 80$	0.114	0.107	0.127	0.145	0.163	0.185	0.122
	$80 < T \leq 180$	0.123	0.134	0.151	0.161	0.175	0.188	0.142
	$180 < T \leq 250$	0.141	0.156	0.164	0.175	0.188	0.190	0.160
Across Maturities		0.131	0.114	0.118	0.139	0.162	0.186	0.125