Table 1: Table 2 Sample

Observations	Calls				Puts			
	OptionMetrics: 2012		OptionMetrics: 2023		OptionMetrics: 2012		OptionMetrics: 2023	
	All trading days							
found	67,848	81%	317,784	100%	67,848	81%	317,784	100%
found	67,848	81%	317,784	100%	67,848	81%	317,784	100%
	Last trading day of the month							

Abstract

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Table 2: Multiprogram sets

	OptionMetrics: 2012		OptionMetrics: 2023		Total	
	Deleted	Remaining	Deleted	Remaining	Deleted	Remaining
starting	*		*			*
	*		*			*
	*		*			*
Level 1	*		*			*
	*		*			*
	*		*			*

Table 3: Multiprogram sets

		OptionMetrics: 2012		OptionMetrics: 2023		Total	
		Deleted	Remaining	Deleted	Remaining	Deleted	Remaining
Starting	Smthn	0	1	-9	12	100	12
	Smthn	0	1	-9	12	100	12
	Smthn	0	1	-9	12	100	12
LEvel 1	Smthn	0	1	-9	12	100	12
	Smthn	0	1	-9	12	100	12
	Smthn	0	1	-9	12	100	12

Table 4: Table B.1

		OptionMetrics: 1996-01 to 2012-01		OptionMetrics:2012-02 to 2019-12		Total	
		Deleted	Remaining	Deleted	Remaining	Deleted	Remaining
Starting	Calls		1,704,220		1,704,220		3,408,440
	Puts		1,706,360		1,706,360		3,412,720
	All		3,410,580		3,410,580		6,821,160
Level 1 filters	Identical	0		0		0	
	Identical except price	10		10		20	
	Bid = 0	272,078		272,078		544,156	
	Volume = 0	0		0		0	
	All		3,138,492		3,138,492		6,276,984
Level 2 filters	Days to expiration <7 or >180	1,297,729		1,297,729		2,595,458	
	IV <5% or >100%	16,432		16,432		32,864	
	K/S <0.8 or >1.2	550,227		550,227		1,100,454	
	Implied interest rate < 0	592,726		592,726		1,185,452	
	Unable to compute IV	38,434		38,434		76,868	
	All		642,944		642,944		1,285,888
Level 3 filters	IV filter	0		0		0	
	Put-call parity filter	0		0		0	
	All		642,944		642,944		1,285,888

Number of observations that are removed...

Table 5: Table 2 Sample

Observations	Calls				Puts			
	1996-01 to 2012-01		2012-02 to 2019-12		1996-01 to 2012-01		2012-02 to 2019-12	
All trading days								
Found	267,403	84%	723,059	70%	265,777	82%	672,848	68%
Missing	734	0%	3	0%	787	0%	4	0%
Expired	51,587	16%	308,820	30%	56,460	17%	319,294	32%
Last trading day of the month								
Found	7,924	79%	246,010	83%	8,158	77%	229,842	81%
Interpolated	2,130	21%	50,930	17%	2,391	23%	53,063	19%