Table 1: Table 2 Sample

	Calls				Puts			
Observations	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	0		0		0	
	Unable to compute IV	0		0		0	
	All		1,274,104		1,274,104		2,548,208
Level 3 filters	IV filter	0		0		0	
	Put-call parity filter	0		0		0	
	All		1,274,104		1,274,104		2,548,208

Number of observations that are removed...

Table 5: Table 2 Sample

	Calls				Puts			
Observations	1996-01 to 2012-01		2012-02 to 2019-12		1996-01 to 2012-01		2012-02 to 2019-12	
All trading days								
Found	586,454	96%	3,068,050	95%	611,764	96%	3,210,830	95%
Missing	0	0%	0	0%	0	0%	0	0%
Expired	25,677	4%	161,127	5%	25,185	4%	154,825	5%
Last trading day of the month								
Found	39,064	95%	725,225	98%	40,737	96%	745,805	98%
Interpolated	1,944	5%	18,399	2%	1,867	4%	17,476	2%