List of Tables

Table 5.1: Descriptive Statistics ................................................................. Error! Bookmark not defined.
Table 5.2: Pair-wise Correlations of Liquidity Variables for Stocks and Options .......... Error! Bookmark not defined.
Table 5.3: Market-Wide Commonality in Liquidity ........................................ Error! Bookmark not defined.
Table 5.4: Market-wide Commonality in Option Liquidity for All Options .... Error! Bookmark not defined.
Table 5.5: Market-wide Commonality in Option Liquidity for Call Options .. Error! Bookmark not defined.
Table 5.6: Market-wide Commonality in Option Liquidity for Put Options... Error! Bookmark not defined.
Table 5.7: Market-wide and Industry-wide Commonality in Liquidity ........ Error! Bookmark not defined.
Table 5.8: Market-wide commonality in Liquidity by Size Quintiles for Stocks......... Error! Bookmark not defined.
Table 5.9: Size Effects in Liquidity Commonality for Options ....................... Error! Bookmark not defined.
Table 5.10: Portfolio Commonality in Liquidity for stocks.......................... Error! Bookmark not defined.
Table 5.11: Portfolio Commonality in Liquidity for Options ......................... Error! Bookmark not defined.
Table 6.1: Descriptive Statistics of Monthly Time-series Variables ................. Error! Bookmark not defined.
Table 6.2: Year-wise Commonality in Liquidity for NSE Listed Stocks .......... Error! Bookmark not defined.
Table 6.3: Commonality and Asymmetric Information for Equity Market .... Error! Bookmark not defined.
Table 6.4: Commonality and Asymmetric Information for Options Market.. Error! Bookmark not defined.
Table 6.5: Supply-Side Determinants of Liquidity Commonality .................. Error! Bookmark not defined.
Table 6.6: Supply-Side Determinants of Liquidity Commonality for Size Portfolios...... Error! Bookmark not defined.
Table 6.7: Demand-Side Determinants of Liquidity Commonality ............... Error! Bookmark not defined.
Table 6.8: Demand-Side Determinants of Liquidity Commonality .............. Error! Bookmark not defined.
Table 6.9: Cross-sectional Determinants of Liquidity Commonality............. Error! Bookmark not defined.
Table 6.10: Relation between Liquidity Commonality and Index Arbitrage Potential . Error! Bookmark not defined.
Table 6.11: Relation between Liquidity Commonality and Index Arbitrage Potential for Individual Indices ................................................................. Error! Bookmark not defined.
Table 6.12: Market Returns and Liquidity Commonality ............................. Error! Bookmark not defined.