

*Global Economy and Finance Journal*  
*Vol. 7. No. 1. March 2014. Pp. 96 – 121*

**Conditional Skewness of Aggregate Market Returns:  
Evidence from Developed and Emerging Markets**

Anchada Charoenrook\* and Hazem Daouk+

**The article has been shifted to a new website:**  
<http://zantworldpress.com/journals/global-economy-and-finance-journal/march-2014/>