

	Physical Second Moment	Risk-Neutral Second Moment	Price of Coskewness Risk
<i>mean</i>	0.035	0.0481	−0.0131
<i>sd</i>	0.0321	0.0482	0.0337
<i>skew</i>	6.8878	3.4817	−2.2494
<i>kurtosis</i>	67.0802	16.4571	23.1601
<i>Autocorrelation</i>	0.6893	0.7383	0.4764