

	Physical Second Moment	Risk-Neutral Second Moment	Price of Coskewness Risk
<i>mean</i>	0.0325	0.0481	−0.0156
<i>sd</i>	0.0253	0.0482	0.0365
<i>skew</i>	6.5036	3.4817	−4.2549
<i>kurtosis</i>	71.7946	16.4571	25.7122
<i>Autocorrelation</i>	0.6105	0.7383	0.4482