

	Physical Second Moment	Risk-Neutral Second Moment	Price of Coskewness Risk
<i>mean</i>	0.0065	0.0481	−0.0416
<i>sd</i>	0.0039	0.0482	0.0457
<i>skew</i>	4.9386	3.4817	−3.3471
<i>kurtosis</i>	43.3808	16.4571	14.7936
<i>Autocorrelation</i>	0.5834	0.7383	0.742