

	Physical Second Moment	Risk–Neutral Second Moment	Price of Coskewness Risk
<i>mean</i>	0.00753846267618944	0.0525801509827988	−0.0450416883066094
<i>sd</i>	0.00386228578068049	0.0496738590967468	0.047045573545526
<i>skew</i>	5.8977396083222	3.40882616436522	−3.21996661868005
<i>kurtosis</i>	50.9546762054085	15.9198543802992	13.9348072351887
<i>Autocorrelation</i>	0.217295738171372	0.566798060478206	0.58056476289818