Table 1: Summary Statistics on Returns and Volatility Measures

	Mean	Std Dev	Autocorrelation						Dickey-Fuller	
			Lag 1	Lag 2	Lag 3	Lag 4	Lag 5	Lag 10	Test Stat	# Obs
1-day Return	-0.04479634	1.86493466	-0.01101460	0.02341820	-0.00109340	0.03851990	0.04777650	0.05706780	-1335.15	1364
1-day Volatility	0.08315035	0.08300860	0.09872971	0.12938056	0.08970744	0.16091698	0.10341606	0.11976356	-1185.00	1364
Future Volatility	0.10411834	0.05120492	0.83973165	0.78363754	0.73470947	0.69887662	0.65710090	0.54317246	-161.19	1364
MA(20) Volatility	0.11001095	0.04257866	0.95655520	0.93625285	0.91461659	0.89163396	0.87220311	0.74411732	-23.75	1345
MA(100) Volatility	0.11504012	0.03243829	0.96258741	0.95895337	0.95511469	0.95108771	0.95439018	0.92901659	-0.99	1265
GARCH(1,1) Volatility	0.11428139	0.02889263	0.96055241	0.94698856	0.93325569	0.91910688	0.91004362	0.83868627	-16.47	1361
ISD Volatility	0.11361421	0.03109702	0.81299099	0.76300068	0.72594441	0.68730615	0.69849441	0.62180618	-216.80	1365