

| | Mean | Std | Min | 25% | 50% | 75% | Max |
|----------------|-------------|------------|------------|------------|------------|------------|------------|
| Tenor 90 days | 0.0105 | 0.0239 | −0.1507 | 0.00008 | 0.0102 | 0.0176 | 0.2 |
| Tenor 180 days | 0.0092 | 0.0099 | −0.0212 | 0.0042 | 0.0086 | 0.0145 | 0.0 |
| Tenor 360 days | 0.0081 | 0.0154 | −0.0347 | 0.0024 | 0.0069 | 0.0127 | 0.2 |

Table 1: Difference in USD Deribit rates inferred from BTC and ETH inverse options data on the Deribit dataset from 1st January 2022 to 31st December 2024.