

	Mean	Std	Min	25%	50%	75%	
Tenor 90 days	−0.0023	0.0190	−0.2333	−0.0023	−0.0001	0.0014	
Tenor 180 days	−0.0015	0.0067	−0.0598	−0.0023	−0.0002	0.0010	
Tenor 360 days	−0.0014	0.0158	−0.3061	−0.0029	0.0000	0.0012	

Table 1: Distribution of ETH interest rates for the 3 different maturities (90 days, 180 days, and 360 days) computed with the Deribit ETH inverse option dataset from 1st January 2022 to 31st December 2024.