

Auction Summary

ETHERFI EETH-X-C

31 Jan - 12 Jul 24



Auction Summary

Size	378.457
Spot	3367.56
Strike	4000
Down-And-Out	3199.18
Price per ETH	0.134%
Total Premium (weETH)	0.484
APY	6.90%

Pricing Summary

Number of Bids	3
Best Bid (USD)	4.5
Best Bid (weETH)	0.00128
Deribit Vanilla IV	74.54%
Deribit Vanilla Mid USD	7.59
SABR Probab. of Barrier Hit	35.49%
SABR Probab. of ITM	2.43%
Discount to Vanilla	40.73%

Yield Summary

Options Yield	6.90%
ETH Staking Yield	3.00%
AMPLOL Yield	218x
EtherFi Yield	3x (~10%*)
EigenLayer Yield	1x
Total Yield	20.1% + 218x AMPLOL

**Estimated based on PT eETH market yield*