

Auction Summary

ETHERFI EETH-X-C

31Jan - 02Aug24



Auction Summary

Size	341.248
Spot	2437.42
Strike	3050
Down-And-Out	2315.55
Price per ETH	0.157%
Total Premium (weETH)	0.505
APY	8.02%

Pricing Summary

Number of Bids	3
Best Bid (USD)	3.84
Best Bid (weETH)	0.00148
Deribit Vanilla IV	98.66%
Deribit Vanilla Mid USD	7.26
SABR Probab. of Barrier Hit	50.72%
SABR Probab. of ITM	2.77%
Discount to Vanilla	47.16%

Yield Summary

Options Yield	8.02%
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*