

Auction Summary

ETHERFI EETH-X-C

31Jan - 26Aug24



Auction Summary

Size	278
Spot	2710.13
Strike	3100
Down-And-Out	2574.62
Price per ETH	0.106%
Total Premium (weETH)	0.282
APY	5.43%

Pricing Summary

Number of Bids	3
Best Bid (USD)	2.88
Best Bid (weETH)	0.00101
Deribit Vanilla IV	72.70%
Deribit Vanilla Mid USD	3.96
SABR Probab. of Barrier Hit	35.01%
SABR Probab. of ITM	2.40%
Discount to Vanilla	27.23%

Yield Summary

ETH Staking Yield	2.90%
ETH Restaking Yield	0.00%
Options Yield	5.43%
Total Yield	8.33% + 218x AMPLOL

**Estimated based on PT eETH market yield*