

Auction Summary

ETHERFI EETH-X-C

31 Jan - 04 Jul 24



Auction Summary

Size	477.7
Spot	3166.59
Strike	3650
Down-And-Out	3008.26
Price per ETH	0.126%
Total Premium (weETH)	0.576
APY	6.49%

Pricing Summary

Number of Bids	3
Best Bid (USD)	4
Best Bid (weETH)	0.00121
Deribit Vanilla IV	63.79%
Deribit Vanilla Mid USD	6.236
SABR Probab. of Barrier Hit	32.99%
SABR Probab. of ITM	3.17%
Discount to Vanilla	35.86%

Yield Summary

Options Yield	6.49%
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*