

Auction Summary

ETHERFI EETH-X-C

31Jan - 19Aug24



Auction Summary

Size	268.091
Spot	2619.05
Strike	3100
Down-And-Out	2488.10
Price per ETH	0.100%
Total Premium (weETH)	0.256
APY	5.10%

Pricing Summary

Number of Bids	3
Best Bid (USD)	2.62
Best Bid (weETH)	0.00096
Deribit Vanilla IV	69.93%
Deribit Vanilla Mid USD	3.78
SABR Probab. of Barrier Hit	31.11%
SABR Probab. of ITM	1.51%
Discount to Vanilla	30.75%

Yield Summary

ETH Staking Yield	2.90%
ETH Restaking Yield	0.00%
Options Yield	5.10%
Total Yield	8% + 218x AMPLOL

**Estimated based on PT eETH market yield*