

Auction Summary

ETHERFI EETH-X-C

31Jan - 28Aug24



Auction Summary

Size	278.8356438
Spot	2489.13
Strike	2900
Down-And-Out	2364.67
Price per ETH	0.084%
Total Premium (weETH)	0.224
APY	4.29%

Pricing Summary

Number of Bids	3
Best Bid (USD)	2.10
Best Bid (weETH)	0.00080
Deribit Vanilla IV	63.82%
Deribit Vanilla Mid USD	3.45
SABR Probab. of Barrier Hit	38.69%
SABR Probab. of ITM	2.81%
Discount to Vanilla	39.05%

Yield Summary

ETH Staking Yield	2.90%
ETH Restaking Yield	0.00%
Options Yield	4.29%
Total Yield	7.19% + 218x AMPLOL

**Estimated based on PT eETH market yield*