

Auction Summary

ETHERFI EETH-X-C

31 Jan - 02 Jul 24



Auction Summary

Size	477.7
Spot	3434.5
Strike	4050
Down-And-Out	3262.78
Price per ETH	0.131%
Total Premium (weETH)	0.6
APY	6.76%

Pricing Summary

Number of Bids	3
Best Bid (USD)	4.5
Best Bid (weETH)	0.125084
Deribit Vanilla IV	68.00%
Deribit Vanilla Mid USD	5.87
SABR Probab. of Barrier Hit	27.60%
SABR Probab. of ITM	2.25%
Discount to Vanilla	23.34%

Yield Summary

Options Yield	6.76%
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*