

Auction Summary

ETHERFI EETH-X-C

31 Jan - 25 Jul 24



Auction Summary

Size	369.418
Spot	3109.05
Strike	3700
Down-And-Out	2953.60
Price per ETH	0.152%
Total Premium (weETH)	0.536
APY	7.85%

Pricing Summary

Number of Bids	3
Best Bid (USD)	4.73
Best Bid (weETH)	0.00145
Deribit Vanilla IV	79.01%
Deribit Vanilla Mid USD	6.78
SABR Probab. of Barrier Hit	44.66%
SABR Probab. of ITM	4.17%
Discount to Vanilla	30.15%

Yield Summary

Options Yield	7.85%
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*