

## Auction Summary

ETHERFI EETH-X-C

31Jan - 25Jun24



### Auction Summary

Size	606.1
Spot	3385
Strike	4000
Down-And-Out	3215.75
Price per ETH	0.158%
Total Premium (weETH)	0.92
APY	8.23%

### Pricing Summary

Number of Bids	3
Best Bid (USD)	5.35
Best Bid (weETH)	0.001507
Deribit Vanilla IV	73.50%
Deribit Vanilla Mid USD	7.38
SABR Probab. of Barrier Hit	40.85%
SABR Probab. of ITM	3.03%
Discount to Vanilla	27.51%

### Yield Summary

Options Yield	8.23%
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*