

## Auction Summary

ETHERFI EETH-X-C

31Jan - 05Jul24



### Auction Summary

Size	478.625
Spot	2913.88
Strike	3450
Down-And-Out	2768.19
Price per ETH	0.141%
Total Premium (weETH)	0.606
APY	6.82%

### Pricing Summary

Number of Bids	3
Best Bid (USD)	4.1
Best Bid (weETH)	0.00127
Deribit Vanilla IV	71.84%
Deribit Vanilla Mid USD	6.1
SABR Probab. of Barrier Hit	39.19%
SABR Probab. of ITM	2.61%
Discount to Vanilla	32.79%

### Yield Summary

Options Yield	6.82%
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*