

## Auction Summary

ETHERFI EETH-X-C

31ane - 22Jul24



### Auction Summary

|                       |         |
|-----------------------|---------|
| Size                  | 373.459 |
| Spot                  | 3456.43 |
| Strike                | 4350    |
| Down-And-Out          | 3283.61 |
| Price per ETH         | 0.144%  |
| Total Premium (weETH) | 0.512   |
| APY                   | 7.40%   |

### Pricing Summary

|                             |         |
|-----------------------------|---------|
| Number of Bids              | 3       |
| Best Bid (USD)              | 4.96    |
| Best Bid (weETH)            | 0.00137 |
| Deribit Vanilla IV          | 88.72%  |
| Deribit Vanilla Mid USD     | 5.04    |
| SABR Probab. of Barrier Hit | 36.18%  |
| SABR Probab. of ITM         | 1.22%   |
| Discount to Vanilla         | 1.58%   |

### Yield Summary

|                   |                     |
|-------------------|---------------------|
| Options Yield     | 7.40%               |
| 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*