

Ethereum (ETH) Price Prediction Report for Tuesday, September 29, 2026, 5:09 AM CT

Session, next US day, and 7-day desk forecast · INDEX spot, CME ETH, Deribit public book

Confidential — Not investment advice. Levels are decision aids, not orders.

Report Metadata

Field	Value
DATA_TIMESTAMP	Tue, Sep 29, 2026, 5:09 AM CT (10:09 UTC)
NEXT_US_OPEN (regular)	Tue, Sep 29, 2026, 8:30 AM CT / 9:30 AM ET
SYMBOL	ETH-USD spot (INDEX) / CME ETH1! / Deribit ETH
OFFICIAL SPOT (INDEX last close)	\$2,717.83 daily (bar 28 Sep 19:00 CT); \$2,717.57 hourly 05:00 CT
DERIBIT INDEX	\$2,719.37 at 10:10 UTC 29 Sep 2026
DERIBIT_BOOK_TIMESTAMP	2026-09-29 10:10:07 UTC (public REST, 794 active instruments)
CRYPTOGAMMA_STATUS	Not machine-readable this run — walls from Deribit JSON only
HOLIDAY FLAG	False. Nearest NYSE close is Thanksgiving, Thu Nov 26, 2026. Full session liquidity assumed.
DATA AVAILABILITY	All four required CSVs present. Long daily tape from 2017 used for seasonality.
USER NEWS	News intake: automatic (no user links).
CME LAST	Daily close \$2,732 (28 Sep 16:00 CT); hourly \$2,731 (29 Sep 04:00 CT)

1. Executive Summary

ETH is opening the Tuesday US session pinned to the Deribit 30 September max-pain magnet. INDEX spot last printed \$2,717.83 on the 28 September daily bar and \$2,717.57 on the 05:00 CT hourly bar. Deribit's eth_usd index was \$2,719.37 at 10:10 UTC, with the perpetual at \$2,720. CME ETH1! closed \$2,732, a modest +\$14 contango versus spot. The overnight tape washed to about \$2,655 around midnight CT and reversed into a \$2,734 hourly high before settling back on \$2,718.

The load-bearing options map is tomorrow's 30 September 08:00 UTC expiry. Put open interest is concentrated at \$2,640 (5,885), \$2,620 (5,657) and \$2,660 (3,944). Call open interest clusters at \$3,000 (2,022), \$2,720 (1,932), \$2,740 (1,569) and \$2,760 (1,480). Max pain is \$2,700. Front-expiry ATM implied volatility is about 39%, which prices a one-standard-deviation band of roughly \$2,666–\$2,773 into that expiry. Open interest inside 1.5% of spot is 22% of that expiry, so pin risk is moderate, not high. Do not flatten solely for pin risk.

Base case for the session and the next US day is a \$2,680–\$2,750 range with a median near \$2,718, fading strength into \$2,740–\$2,760 and defending \$2,666–\$2,680. The 7-day mix is Base 52% / Bull 28% / Bear 20%. Upside into Friday's 2 October expiry is capped by the \$2,850–\$3,000 call shelf (10,521 contracts at the \$3,000 strike). Downside acceleration starts only on an hourly close through the \$2,660 put wall. ETF prints remain a 7-day inflow streak, last cited at +\$17.1 million on 28 September, but the 10-year yield near 5.21–5.28% is the offsetting macro risk.

2. Market Snapshot

Metric	Reading	As of	Note
INDEX spot (daily)	\$2,717.83	28 Sep 19:00 CT	Range \$2,651.51–\$2,734.40
INDEX spot (hourly)	\$2,717.57	29 Sep 05:00 CT	RSI 66.6; MACD hist +5.10
Deribit index	\$2,719.37	29 Sep 10:10 UTC	Perp last \$2,720.10
CME ETH1! daily	\$2,732	28 Sep 16:00 CT	Basis about +\$14 vs spot
CME ETH1! hourly	\$2,731	29 Sep 04:00 CT	RSI 63.5; ATR \$20.6

Metric	Reading	As of	Note
Daily ATR / ADX	\$92.3 / 44.4	INDEX 1D	ADX still trend-strong
Daily RSI / MACD hist	65.2 / -2.80	INDEX 1D	MACD still under signal
Deribit funding 8h	+0.005%	29 Sep 10:10 UTC	Mild long-pay; not stretched
Fear & Greed	73 (Greed)	29 Sep, alt.me via Yields	-1 on the day; 30d high 78
US 10-year	5.21-5.28%	28 Sep close tape	Highest zone since 2007

Cross-check: INDEX hourly \$2,717.57, Deribit index \$2,719.37 and CME hourly \$2,731 differ by less than 0.5% on the spot pair and by about 0.5% on the futures basis. No average was required. CME is inside an 8-hour window of the report timestamp, so the futures half of the derivatives sleeve is not haircut.

3. News Evidence (auto-intake)

Time	Source	Fact in one line	Dir.	Wt	Used?
29 Sep 00:02 CT	Odaily / SoSoValue	US ETH spot ETFs +\$17.1M on 28 Sep; 7-day inflow streak; ETHA +\$15.4M	risk-on	12	Yes
28 Sep 16:30 UTC	BitMine / Tom Lee	BitMine holdings crossed 6.0 million ETH, about 5% of supply	risk-on	10	Yes
28 Sep US close	XTB / market tape	10-year yield 5.21-5.28%, a multi-year high; oil bid after Iran-proposal rejection	risk-off	10	Yes
29 Sep overnight	INDEX 60 tape	Spot washed to about \$2,655 then reversed through \$2,700 into the US open	mixed	10	Yes, levels
≤7d	CMC tape	Sepolia testnet fork cited for 6 October; not a session driver	vol-only	8	No

Weight = recency + specificity + ETH proximity + source grade, max 12. High = 9-12. Cap of five scored rows.

The tape is two-handed. A seventh day of ETF inflows and a named treasury print above 6 million ETH are risk-on, but they are small next to a 10-year yield sitting in a 2007 zone. Versus a no-news prior, Bull was lifted 3 points and Bear cut 3 points. News does not override the 30 September put wall or the \$2,700 max-pain magnet.

4. Technical Analysis

Daily structure (INDEX)

Date (CT bar)	Open	High	Low	Close	RSI	MACD hist	ATR
21 Sep	2,775	2,777	2,715	2,753	69.8	+16.9	102
22 Sep	2,753	2,788	2,635	2,684	63.2	+13.5	106
23 Sep	2,684	2,705	2,627	2,687	63.4	+10.1	104
24 Sep	2,687	2,742	2,667	2,691	63.6	+7.0	102
25 Sep	2,691	2,697	2,664	2,695	63.9	+4.0	97
26 Sep	2,695	2,722	2,669	2,688	63.1	+0.7	94
27 Sep	2,688	2,720	2,636	2,688	63.1	-2.2	93
28 Sep	2,688	2,734	2,652	2,718	65.2	-2.8	92

Daily regime is a strong uptrend by ADX (44.4) that has stalled under the 21-22 September supply at \$2,777-\$2,788 and the round \$2,800 shelf. MACD remains above zero but the histogram has been negative for two closes, so momentum is

cooling rather than reversing. The 22–27 September shelf at \$2,627–\$2,695 is the structural floor. Classic pivot from the 28 September bar is \$2,701, with R1 \$2,751, S1 \$2,668, R2 \$2,784 and S2 \$2,618.

Hourly posture into the US open

The 60-minute tape bottomed near \$2,655 at 00:00 CT, then printed \$2,691, \$2,709, \$2,715 and \$2,713 before the 05:00 CT close at \$2,717.57. Hourly RSI is 66.6, MACD histogram has flipped to +5.10, and hourly ATR is \$23.2. That is a repaired intraday trend, not a breakout. First supply is the 03:00 CT high at \$2,734 and the CME session high at \$2,748. First demand is \$2,688 (prior daily close) then the \$2,660 Deribit put wall.

CME ETH1! daily RSI is 67.7 with histogram –1.10 and ATR \$115. Futures are confirming the spot bounce but are not leading a new impulse. Basis of about \$14 is ordinary contango, not a squeeze.

5. On-Chain Analysis

Ethereum total supply was cited at 122,085,373 ETH as of 29 September, with 30-day net issuance of about +86,720 ETH (supply still expanding). Active validator balance was about 43.75 million ETH across roughly 887,294 validators, up 2.6% on the month in balance even as validator count dipped 1.7%. Stablecoin supply on Ethereum was reported near \$146 billion into 27–29 September. Those figures describe a chain that is still attracting collateral, not a usage spike. Exchange-reserve vendors were not independently reconciled this run; the directional read from the tape is that treasury accumulation (BitMine above 6 million ETH) is the visible float sink, not a measured exchange-reserve collapse.

Sources: ethsupply.fyi via InsideCrypto (29 Sep); stablecoin and TVL figures via secondary compilations dated 27 Sep. Treat as sleeve context, not tick data.

6. ETF and Institutional Flow Analysis

The latest dated SoSoValue print, carried by Odaily at 00:02 CT on 29 September, is a US spot ETH ETF net inflow of \$17.1 million for the 28 September US session, the seventh consecutive inflow day. BlackRock ETHA was cited at +\$15.35 million and 21Shares TETH at +\$1.74 million. Cumulative historical net inflow was cited near \$13.96 billion, with ETF net assets near \$17.69 billion, about 5.4% of ETH market value.

The prior full week ending 25 September was cited by multiple outlets at about \$690 million of net inflows, led by ETHA, reversing a prior-week outflow. A dashboard scrape of SoSoValue also surfaced an \$86.95 million daily figure that matches the 25 September print in a second tracker, not the 28 September flash. The 28 September number used here is the smaller \$17.1 million. Flow is still positive, but the daily pace has cooled from the \$270 million 21 September day. That supports the base case; it does not fund a break of \$2,800 by itself.

7. Derivatives and Options Microstructure

Deribit ETH perpetual last \$2,720.10, mark \$2,720.31, index \$2,719.43, 8-hour funding +0.005% (current funding about +0.0074%). Open interest on the Deribit perpetual was about 238 million contracts in the venue's native unit. Cross-venue 8-hour funding was cited between +0.0056% (OKX) and +0.010% (Binance and Bybit), with aggregated ETH open interest in the \$8–13 billion range depending on the vendor's venue set. Longs are paying, but the rate is ordinary trend carry, not a squeeze trigger. A funding spike above 0.05 per 8 hours is not in the tape.

CME ETH1! is live inside the 8-hour window (hourly bar 04:00 CT, daily bar 16:00 CT on 28 September). Daily CME ATR \$115 versus INDEX ATR \$92 implies futures are the wider risk instrument for stops. No CME options book was fetched; ETHA listed options are not used as a substitute for the Deribit map.

8. Options Analysis: Deribit Public Book — Call and Put Walls

Source: Deribit public REST `get_book_summary_by_currency` and `get_instruments`, joined on `instrument_name`, snapshot 2026-09-29 10:10:07 UTC. OI in ETH contracts. CryptoGamma skew and Vol Lab did not return machine-readable numbers; no GEX screenshot was attached.

Near-dated expiries

Expiry (08:00 UTC)	DTE	Call OI	Put OI	P/C OI	Max pain	ATM IV	1σ band
30 Sep 2026	0.9	15,052	27,976	1.86	\$2,700	39%	\$2,666–\$2,773
1 Oct 2026	1.9	5,450	7,581	1.39	\$2,680	43%	\$2,635–\$2,805
2 Oct 2026	2.9	41,620	30,780	0.74	\$2,600*	45%	\$2,612–\$2,828
9 Oct 2026	9.9	31,664	23,132	0.73	\$2,650	47%	\$2,513–\$2,931
30 Oct 2026	30.9	101,960	94,405	0.93	—	—	Context only

*2 October max pain at \$2,600 is pulled down by a very large out-of-the-money \$3,000 call open-interest stack. It is not treated as a price target.

30 September — the session and next-day map

Side	Strike	OI	IV	24h vol	Role
Put	2,640	5,885	43%	6,671	Primary put wall
Put	2,620	5,657	46%	6,150	Secondary put wall
Put	2,660	3,944	41%	4,290	First put shelf
Put	2,580	2,751	54%	2,746	Air pocket below 2,620
Call	2,720	1,932	39%	2,085	At-the-money call
Call	2,740	1,569	39%	1,624	First call shelf
Call	2,760	1,480	41%	1,518	Second call shelf
Call	2,800	1,167	44%	2,517	Round-number call
Call	3,000	2,022	82%	2,086	Far call, low delta

Dealers who are short the \$2,640–\$2,660 puts must sell spot as those strikes are approached, so a clean hourly close under \$2,660 is an acceleration zone, not an automatic buy. Between \$2,680 and \$2,740 the book is two-sided and max pain at \$2,700 is the pin magnet into 03:00 CT on 30 September. OI share inside 1.5% of spot is 22%, below the 30% high-pin threshold. Pin risk: moderate. A test of \$2,760–\$2,800 into the expiry is where short-call hedging can stall upside.

2 October and 9 October — the swing map

Friday 2 October carries the largest near-dated call stack: \$3,000 call open interest 10,521, \$2,850 call 5,151, \$2,900 call 4,772, against a \$2,500 put wall of 5,678. The 9 October \$3,000 call is the single largest volume and open-interest contract in the near book (13,443 OI, 13,246 contracts of 24h volume). That is the swing cap. A daily close through \$2,800 would still face \$2,850 and \$2,900 before any \$3,000 conversation. Book-wide put/call open interest is 0.56 (call-heavy in the wings) while 24h volume put/call is 0.85. Flow is not fighting the stock hard enough to flip the dip-buy rule.

9. Sentiment and Expert Signals

Crypto Fear & Greed printed 73 on 29 September (Greed, –1 on the day; 30-day range 50 to 78). That is elevated but off the 22 September high of 78. A second vendor's market-wide score was 59. The alternative.me reading is the one used.

Expert	Handle	Weight	Last relevant post	Score
Tom Lee	@fundstrat	7%	28 Sep: BitMine above 6 million ETH; 21 Sep 'face ripper'	+1

Expert	Handle	Weight	Last relevant post	Score
Raoul Pal	@RaoulGMI	6%	22 Sep: long-horizon add at \$1,650 in June; not a fresh call	+0.5
Will Clemente	@WClementeIII	12.5%	No ETH post in window	0
Willy Woo	@woonomic	12.5%	No ETH post in window	0
Rekt Capital	@rektcapital	8%	No ETH post in window	0
Ali Martinez	@ali_charts	8%	No ETH post in window	0
Benjamin Cowen	@intocryptoverse	9%	No ETH post in window	0
Lyn Alden	@LynAldenContact	7%	No ETH post in window	0
PlanB	@100trillionUSD	7.5%	No ETH post in window	0
Anthony Pompliano	@APompliano	7.5%	No ETH post in window	0

Weighted sum is about +0.10, inside the neutral band (-0.5 to +0.5). Expert sleeve does not move the forecast. Searches did not return fresh directional ETH commentary from the other eight names in the last 7–30 days; those scores are zero, not invented quotes.

10. Macro Overlay

No NFP, CPI or FOMC decision falls inside the next 48 hours. The live macro impulse is the level of yields, not a scheduled print. The 10-year was cited at 5.211% on a 28 September market snapshot and as high as 5.28% intraday in the same session, a zone last seen in 2007. Nasdaq was mixed across vendors (one close near 27,069, an earlier session note near 26,820). Bitcoin was cited near \$83,000–\$84,100. WTI was cited near \$92 after an oil spike tied to the rejection of an Iran proposal. Gold was volatile, with one tape near \$4,291 and an intraday drop toward \$4,130.

ETH's equity beta is the transmission channel. A further 10-year push through 5.30% is the main risk-off trigger for the next US day. No NYSE holiday or early close sits inside seven days (Labor Day was 7 September; next closure is Thanksgiving, 26 November; early closes are 27 November and 24 December). Full session liquidity assumed. Deribit's 30 September 08:00 UTC expiry lands before the US cash open on Wednesday and is not a holiday expiry.

Regulatory sleeve: no new ETF-approval or bank-desk event was dated inside seven days. The 6 October Sepolia fork is a network item, not a policy item.

11. DeFi and Ecosystem Metrics

Ethereum DeFi TVL was cited near \$53.9 billion as of 27 September, up about 7.4% over 30 days. DEX volume on the same compilation was about \$929 million over 24 hours and down about 52% over 30 days. Capital is parked; it is not turning over. That argues against a usage-led breakout this week and in favor of a flow-and-positioning tape. Lending-rate prints were not independently fetched this run.

12. Network Activity Indicators

Average gas was cited at 0.899 gwei on 19 September, down about 28% year on year, with a live tracker reading near 0.1 gwei on 20 September. Fees are not a constraint on transfers or on ETF creation plumbing. Transaction-count and active-address series were not refreshed from a primary vendor this run; the gas print is the network evidence used.

13. Whale and Distribution Metrics

The named whale event is BitMine's treasury crossing 6,001,302 ETH, described by the company and by Tom Lee on 28 September as nearly 5% of supply, after a prior-week add. That is a float sink, not a distribution. A separate tape item cited an address buying about 1,754 ETH (roughly \$4.7 million) on 28 September — below the 1,000 ETH research threshold only in the sense that it is a single print, not a regime change. No verified exchange-reserve series was reconciled across vendors; the trend used is treasury accumulation against stable ETF inflows, not a claimed reserve collapse.

14. Seasonality

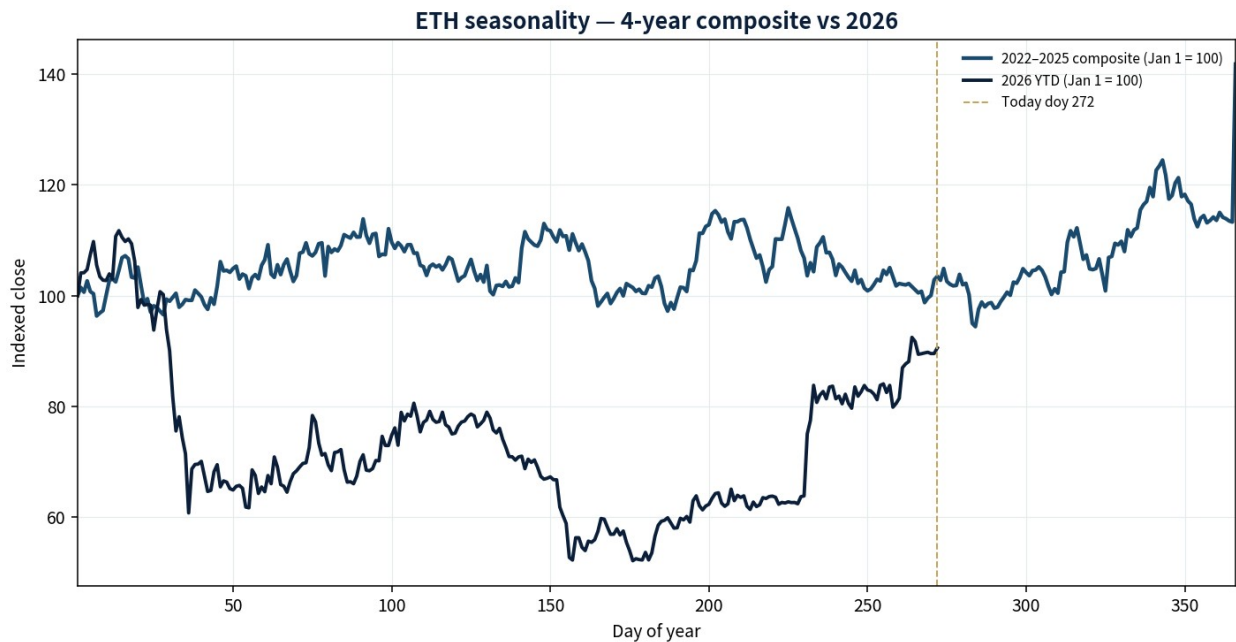


Figure 1. Four-year composite (2022–2025, each year indexed to 100 on 1 January) versus 2026 year-to-date. Source: INDEX_ETHUSD daily closes, long tape.

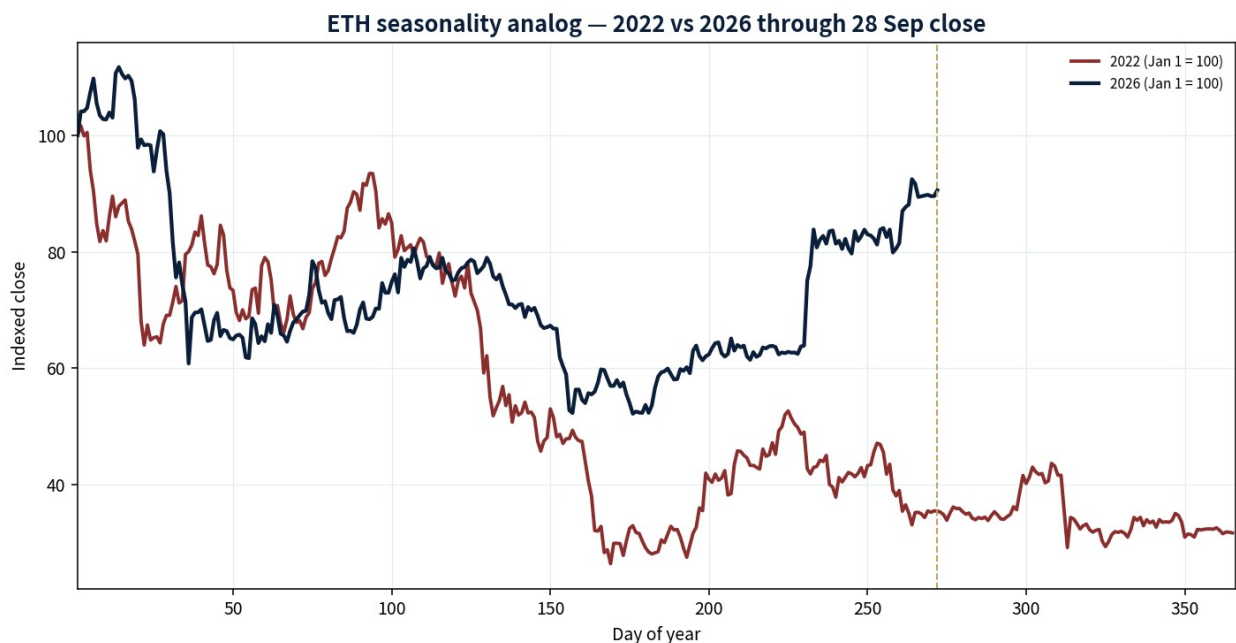


Figure 2. 2022 versus 2026, each indexed to 100 on 1 January, through the 28 September close. 2022 is not the path analog.

September has been a down month more often than not on this tape: 2017 –23%, 2018 –21%, 2020 –24%, 2021 –22%, 2022 –16%, 2025 –4%, against up years in 2019 (+6%), 2023 (+3%) and 2024 (+7%). September 2026 is the outlier so far,

about +12% from the 1 September area near \$2,418 to \$2,718. Year-to-date 2026 is still about -9% from a 1 January close near \$3,001. The 2022 index sits near 35 at this day-of-year versus about 91 for 2026. Do not import the 2022 September slide into the 7-day tree. The statistical note is only that a positive September is already unusual, so mean-reversion risk into month-end is a background weight, not a trigger.

15. Integrated Outlook (Weighted Synthesis)

Sleeve	Weight	Lean	What it contributes
On-chain	25%	Mild bull	Treasury sink; supply still expanding; not a usage impulse
Derivatives	20%	Neutral / pin	Half walls, half perps. Max pain \$2,700; funding calm
ETF / institutional	15%	Bull	7-day inflow streak, pace cooling to +\$17M
Technicals	15%	Neutral-bull	ADX 44 trend intact; stalled under \$2,788
Sentiment	10%	Neutral	Fear & Greed 73; expert score +0.10
Network	10%	Neutral	Gas not a constraint
DeFi	5%	Neutral	TVL up, DEX volume down

Holiday adjustment: none. Deribit book: live, so the derivatives sleeve is full weight, split about evenly between walls and perps/CME. CME is not stale. Ensemble lean is constructive inside the range and cautious at the edges. Market posture: cautious-constructive. The path of least resistance into Wednesday 03:00 CT is a pin around \$2,690–\$2,730, not a trend day.

16. Current Session and Next US Trading Day Forecast

Current session (now through NY cash close, 3:00 PM CT)

Monte Carlo on the last 48 hourly log-returns (8,000 paths, 10 steps, zero drift) puts the 90% session band at about \$2,672–\$2,764, median \$2,718. The Deribit 30 September implied-move band is \$2,666–\$2,773. The two intervals agree. Most probable print into the cash close is \$2,710–\$2,730.

Return band vs \$2,717.57	Probability
Below -2%	2.5%
-2% to -1%	13.3%
-1% to 0%	34.0%
0% to +1%	33.8%
+1% to +2%	13.9%
Above +2%	2.6%

Top three drivers: (1) 30 September put and call shelves and the \$2,700 max-pain magnet; (2) the repaired hourly trend off \$2,655, which fails if \$2,660 breaks; (3) the yield tape — a 10-year push through 5.30% is the one news-class driver allowed into the session. Posture: cautious-constructive.

Actionable signals

- Entry: scale long only on a retest of \$2,680–\$2,688 that holds the hourly, or on an hourly close back above \$2,734 after a failed push. Do not chase \$2,720.
- Invalidation / stop: \$2,652, just under the 28 September low and about 0.7× the front-expiry implied move. Alternative ATR stop is 0.75 × hourly ATR (\$17) under the entry, wider if held overnight to 0.5 × daily ATR (\$46).

- Targets: \$2,740 (first call shelf), \$2,760 (second call shelf), \$2,788 (swing high). Fade into \$2,760 if the 30 September expiry is still open.
- Pin: risk is moderate, not high. No requirement to flatten solely because of the 03:00 CT Wednesday expiry. Flatten only if spot is sitting on \$2,700 with an hour to go and the book has not moved.

Next US trading day (Wednesday 30 September, premarket 6:00 AM CT through cash close)

The expiry at 03:00 CT clears the \$2,640–\$2,660 put stock before the cash open. Expect a wider cash range after the pin releases: \$2,660–\$2,780, median \$2,725, with the 1 October max pain at \$2,680 as the new nearby magnet and \$2,800 still the offer. Probability of a cash-session close above \$2,760 is about 30% if the expiry pins above \$2,700, and about 15% if it pins below \$2,680.

17. 7-Day Forecast

Expiries inside the window: 30 September (pin), 1 October (light), 2 October (the call-wall expiry), and 9 October just outside the seventh day (the \$3,000 call overhang). Path shape: pin into Wednesday 03:00 CT, a wider Wednesday cash range, then a Friday test of either \$2,660 or \$2,800–\$2,850.

Scenario	Prob.	Path	Trigger	Failure risk	OI doing the work
Bull	28%	Hold \$2,660, clear \$2,760, test \$2,850–\$2,900 by Friday. Week close \$2,820–\$2,880.	Hourly close above \$2,760 and daily close above \$2,788	Rejection at \$2,850 call wall; yield spike	2 Oct \$2,850 / \$2,900 calls
Base	52%	Pin \$2,690–\$2,730 into 30 Sep, then \$2,660–\$2,800 through Friday. Week close \$2,700–\$2,760.	Spot holds \$2,660 on a closing basis	Daily close through \$2,660 or through \$2,800	30 Sep max pain \$2,700; 2 Oct \$3,000 call cap
Bear	20%	Lose \$2,660, test \$2,620 then \$2,580. Week close \$2,540–\$2,620.	Hourly close under \$2,660, then under \$2,620	Reclaim of \$2,700 within one session	30 Sep \$2,640 / \$2,620 puts

Daily bands (base case, 10th–90th from the vol model, overlaid with walls)

Day	Date	Base range	Level in play
1	Tue 29 Sep	\$2,672–\$2,760	30 Sep pin; fade \$2,740–\$2,760
2	Wed 30 Sep	\$2,660–\$2,780	Expiry 03:00 CT; then wider
3	Thu 1 Oct	\$2,655–\$2,800	1 Oct max pain \$2,680
4	Fri 2 Oct	\$2,640–\$2,850	2 Oct call wall \$2,850–\$3,000
5	Sat 3 Oct	\$2,640–\$2,840	Weekend, thinner; no new expiry of size
6	Sun 4 Oct	\$2,640–\$2,840	Same
7	Mon 5 Oct	\$2,620–\$2,860	Into 9 Oct \$3,000 call overhang

Bull 90% envelope into day 7 stretches toward \$2,950 only if \$2,800 is a daily close; the model's unconditional 95th percentile near \$3,024 is not the traded path while the 9 October \$3,000 call is the largest contract on the book. Bear 90% envelope tags \$2,510–\$2,540 only if \$2,620 fails on a daily close.

18. Sensitivity Analysis

- If the next ETH ETF print is an outflow larger than \$50 million, raise Bear by 5–8 points and cut Bull by the same amount. A second +\$17 million day does not change the mix.
- If 8-hour funding spikes above 0.05 while spot is under \$2,760, the probability of a >+2% next-day squeeze falls, not rises — longs are already paying and the call shelves are the offer.

- If spot approaches the 30 September \$2,760 call shelf with pin risk still moderate, expected upside into that expiry compresses by about 0.8–1.0 percentage points versus the daily ATR path.
- If the 10-year cash yield closes above 5.30%, raise Bear by 4 points for the next US day only.
- If 24-hour options volume put/call flips above 1.5 while open interest stays call-heavy in the wings, treat the next dip-buy against \$2,660 as lower confidence.

19. Key Risks

Tail	What it does to the path	Watch
Expiry pin failure	A late break through \$2,660 into 30 Sep 08:00 UTC turns the magnet into a sell	Hourly close vs \$2,660
Yield shock	10-year through 5.30% compresses the bid for \$2,800	Cash 10-year
ETF streak break	First outflow day after seven inflows	SoSoValue next print
Call-wall air pocket	A squeeze through \$2,800 still dies into \$2,850–\$3,000	2 Oct and 9 Oct \$3,000 calls
Holiday liquidity	Not in force. Next NYSE close is 26 Nov	None this week
Sepolia fork 6 Oct	Just outside the window; a client issue would be a Monday gap	Client release notes

20. Appendix: Methodology, Data Notes, Source Timestamps

Spot, pivots, ATR, RSI, MACD and ADX are taken only from the attached INDEX and CME CSVs. Deribit index, perpetual and the options book are from the public REST endpoints `get_index_price`, `ticker` (ETH-PERPETUAL), `get_book_summary_by_currency` and `get_instruments`, snapshot 2026-09-29 10:10:07 UTC. Book age at the report timestamp is under five minutes. Max pain is the strike minimizing open-interest-weighted intrinsic value. Implied move is ATM mark IV times the square root of DTE/365 times the underlying. Session probabilities are an 8,000-path Monte Carlo on the last 48 hourly log-returns with zero drift. The 7-day envelope uses 20-day daily realized volatility of about 2.4%.

News intake was automatic. Holiday calendar was cross-checked against the NYSE hours page and the Nasdaq 2026 holiday table. CryptoGamma was not machine-readable. No Elliott Wave section is included. Weights: on-chain 25, derivatives 20, ETF 15, technicals 15, sentiment 10, network 10, DeFi 5.

Citations in the desk narrative: *Odaily/SoSoValue 29 Sep ETF flash*; *NYSE holiday calendar*; *Yieldo Fear & Greed 29 Sep*; *BitMine/Tom Lee 28 Sep*; *XTB and market tape on the 10-year, 28 Sep*.

21. Risk Disclaimer

This document is a research artifact for swing and day traders. It is not an offer, a solicitation, or investment advice. Ethereum trades 24 hours a day; gaps through the levels above are possible, and options open interest is not a forecast of direction. Scenario probabilities are judgment overlaid on a simple vol model and a live options book. They will be wrong. Size, stops and the decision to trade sit with the reader. Past inflow streaks and treasury prints do not determine the next print.