

Ethereum (ETH) Price Prediction Report for Monday, October 5, 2026, 5:05 AM CT

Session, next US cash day, and 7-day ETH-USD forecast. Spot from the attached INDEX tape. Options from the Deribit public book.

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Field	Value
DATA_TIMESTAMP	Monday, 5 Oct 2026, 5:05 AM CT (10:05 UTC)
NEXT_US_OPEN (regular)	Monday, 5 Oct 2026, 8:30 AM CT / 9:30 AM ET
SYMBOL	ETH-USD (INDEX) / CME ETH1! / Deribit ETH options
OFFICIAL SPOT (INDEX last close)	\$2,716.97 hourly bar 10:00 UTC; daily bar \$2,717.56
DERIBIT INDEX	\$2,717.68 (estimated delivery \$2,717.68)
DERIBIT_BOOK_TIMESTAMP	2026-10-05 10:06:21 UTC — public book summary
CRYPTOGAMMA_STATUS	Not extracted. JS page; walls from Deribit JSON only.
HOLIDAY_FLAG	False. Nearest NYSE closure: Thanksgiving, 26 Nov 2026 (52 days).
DATA_AVAILABILITY	INDEX 1D/60, CME 1D/60, long daily from 2017, Deribit JSON live.
USER_NEWS	News intake: automatic (no user links).

Trading Schedule Note: Full session liquidity assumed. No NYSE closure or early close inside 7 days. Columbus Day (12 Oct) is a bond-market holiday; NYSE is scheduled open. ISM Services prints today at 9:00 AM CT. FOMC minutes Wednesday 7 Oct at 1:00 PM CT.

1. Executive Summary

ETH is pinned under a live Deribit map, not trending. The INDEX hourly close is \$2,716.97 at 10:00 UTC, the daily bar is \$2,717.56, and the Deribit index is \$2,717.68. Daily RSI is 62.7 with ADX 44.3, so the higher-timeframe trend is still up, but the MACD histogram is negative at -9.25 and price is stalling under the 2 Oct high at \$2,776.52.

The book that matters into Tuesday 08:00 UTC is the 6 Oct expiry. Max pain is \$2,720. Open interest inside 1.5% of spot is 44.3% of that expiry, which is high pin risk. The dominant shelf is the \$2,700 put (6,296 ETH open interest, 6,522 ETH of 24h volume). Call interest clusters at \$2,720 and \$2,740. The 1-day implied move is about \$38, a \$2,680-\$2,755 band. A Monte Carlo on the hourly tape gives a 90% session band of roughly \$2,670-\$2,772, median \$2,721.

The news sleeve is risk-off on flows and mixed on positioning. US spot Ether ETFs swung to about \$138 million of weekly net outflows after a \$690 million inflow week, with a four-day outflow streak into 2 Oct. A named 25x long of about \$64.3 million liquidates near \$2,650, which sits on the 2 Oct cash low. A large short (about 78,000 ETH) is underwater. Glamsterdam activates on Sepolia only on 6 Oct at 13:53 UTC; it is not a mainnet event. Posture is cautious. Base case for seven days is a \$2,650-\$2,776 chop with Friday 9 Oct max pain at \$2,700 and call supply at \$2,850-\$2,900. Bull 28% / Base 48% / Bear 24%.

2. Market Snapshot

Metric	Reading	Source / time
INDEX hourly close	\$2,716.97	60-min bar 10:00 UTC 5 Oct
INDEX daily bar	\$2,717.56	1D bar dated 5 Oct 00:00 UTC
Deribit index	\$2,717.68	10:06 UTC 5 Oct
CME ETH1! hourly	\$2,728.50	Bar 09:00 UTC 5 Oct
CME ETH1! daily	\$2,728	Last daily bar 2 Oct 21:00 UTC
Basis (CME hourly vs index)	+\$11.5 / +0.42%	Contango, not extreme
Daily RSI / ATR / ADX	62.7 / \$81.66 / 44.3	INDEX 1D
Hourly RSI / ATR	55.0 / \$13.54	INDEX 60
Daily MACD / histogram	64.1 / -9.25	Positive MACD, cooling
SMA 20 / 50 / 200	\$2,664 / \$2,518 / \$2,122	INDEX closes
5-day range	\$2,650.23 - \$2,776.52	2-5 Oct

Metric	Reading	Source / time
7-day / 30-day return	+1.1% / +9.5%	INDEX closes

CME daily is the Friday 2 Oct settlement. Monday's cash session has not opened. Hourly CME is about one hour behind the INDEX hourly bar. Spot is not taken from social posts.

Price reclaimed the 20-day average and is holding the 2 Oct higher-low at \$2,650.23, but it has not closed through \$2,776. The hourly tape this morning tagged \$2,693.96 and bounced to \$2,724.83 before settling near \$2,717. That is a range day until the cash open, not a breakout.

3. News Evidence (auto-intake)

Intake was automatic. Five items cleared the weight floor. Two High items point the same way on ETF flows, so the 7-day mix is shifted about 4 points toward Bear versus a no-news prior (Bull 32 / Base 50 / Bear 18 becomes 28 / 48 / 24). News does not override the \$2,700 put wall or the \$2,720 max-pain pin.

Time	Source	Fact in one line	Dir.	Wt	Used?
5 Oct	SoSoValue / Blockonomi	Ether ETFs -\$138M last week after +\$690M prior week	risk-off	12	Yes
5 Oct	TokenPost	25x long ~\$64.3M (23,734 ETH); liq near \$2,650	vol-only	11	Yes
4 Oct	TokenPost	Short ~78,000 ETH (~\$213M) with large unrealized loss	mixed	10	Yes
6 Oct event	EF blog / Arbitrum	Glamsterdam on Sepolia only, 13:53 UTC; mainnet TBD	vol-only	10	Yes
3 Oct print	BBH week-ahead	Sep NFP +29k; unemployment 4.2%; Fed still hawkish bias	mixed	9	Mention

Scoring: weight = recency + specificity + ETH proximity + source grade, max 12. High = 9–12. Locked wires were not used as bodies. A second day of ETF outflows above \$50M would raise Bear further; one Medium item would not.

4. Technical Analysis

Daily structure is a higher-low recovery inside a still-positive trend. ADX at 44 says the move off the late-September base is a trend, not noise. RSI mid-60s is firm, not stretched. The failing piece is momentum: MACD remains positive but the histogram has been negative for more than a week, which fits a stall under \$2,776 rather than a fresh impulse.

Level	Price	Role
2 Oct swing high	\$2,776.52	First daily supply; session stretch target
4 Oct high	\$2,738.85	Intraday supply
Friday call cluster	\$2,850 / \$2,900	9 Oct OI walls; not a today target
Spot / max pain	\$2,718 / \$2,720	Pin magnet into 6 Oct 08:00 UTC
6 Oct put wall	\$2,700	Primary intraday shelf (6,296 OI)
6 Oct secondary put	\$2,680	First stop shelf
2 Oct low	\$2,650.23	Swing invalidation; aligns with named long liq
SMA 20	\$2,664	Trend support if \$2,650 breaks
SMA 50 / 200	\$2,518 / \$2,122	Swing only; not a session level

Hourly RSI is 55 and the hourly MACD histogram is slightly negative after the 04:00–05:00 UTC dip to \$2,694. That is a reset inside the range, not a daily structure break. A cash-session close back through \$2,740 would put \$2,776 in play. A cash close under \$2,680 would hand the tape to the \$2,650 low.

No Elliott Wave section. Levels above are CSV swings plus the Deribit strikes in section 8.

5. On-Chain Analysis

Exchange-reserve evidence is directional, not a single vendor print. CryptoQuant (30 Sep) put Binance ETH reserves near 3.54 million ETH, the lowest in more than four months, down from about 3.8 million in August and a June–July peak near 3.9 million. A 3 Oct CryptoQuant note showed September inflow and outflow spikes nearly matched (churn), with the latest print outflow 129.7k ETH versus inflow 116.7k ETH. A separate tape cited exchange balances near 14.66 million

ETH across venues. Vendors disagree on the level. The trend that agrees is: Binance reserves have been falling since August, and the last flow day was a modest net outflow, not a deposit spike.

Staking is not a shock. A 5 Oct note put the entry queue near 1.46 million ETH (about a 25-day wait) and the exit queue near 0.79 million ETH, with MetaMask running precautionary Lido validator exits after a security incident. That is operational, not a float event for this week's price path.

6. ETF and Institutional Flow Analysis

US spot Ether ETFs are the cleanest institutional sleeve this week, and they flipped. SoSoValue-tracked weekly net flow was about $-\$138$ million after $+\$690$ million the prior week. A secondary tape put the 2 Oct day near $-\$17.3$ million (Fidelity FETH) and 1 Oct near $-\$55.4$ million, with cumulative net inflows still about $+\$13.8$ billion and assets near $\$17.6$ – $\$17.7$ billion. Bitcoin ETFs took in about $\$241$ million over the same week. ETH is losing the relative-flow tape even while price holds $\$2,700$.

Weight inside the ensemble stays at 15%. The flow is High and risk-off, so it tilts the 7-day mix; it does not set the level. A second settled outflow day above $\$50$ million would add 5–8 points to Bear. CME basis is a mild $+0.4\%$ contango, so futures are not pricing stress.

7. Derivatives and Options Microstructure

Perp funding is positive but not stretched. Binance ETHUSDT funding was about $+0.0066\%$ per 8 hours (roughly $+7\%$ annualized) with about $\$6.3$ billion of open interest on that venue. Bybit was about $+0.0097\%$ per 8 hours. A cross-venue snapshot put listed ETH perp open interest near $\$13.6$ billion. A separate CoinGlass-style note put global ETH futures open interest near $\$33.7$ billion with about $\$25$ billion of 24h futures volume. Hyperliquid funding was about $+0.00125\%$ per hour, with a tight liquidation band near $\$2,690$ (longs) and $\$2,763$ (shorts) on that venue only.

That is a long-leaning but orderly book. Funding is well below a 0.05 per 8h blow-off. The asymmetry is the named $\$2,650$ liquidation on the 25x long, which lines up with the cash swing low, and the underwater short that can fuel a squeeze only if spot clears $\$2,776$. Inside the 20% derivatives sleeve, about half is this perp/CME tape and half is the Deribit walls below. CME hourly is fresh; the daily bar is Friday's close, which is expected before the Monday open.

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

Primary fetch succeeded: `get_book_summary_by_currency` and `get_instruments`, joined on `instrument_name`, plus `get_index_price`. Book age at writing is under a minute (10:06:21 UTC). 786 active instruments. Total call OI 841,083 ETH versus put OI 475,247 (put/call OI 0.57). 24h volume put/call 0.77. The book is call-heavy in stock and still call-leaning in flow. Near-dated tenors do the work.

Expiries inside the window

Expiry (08:00 UTC)	DTE	Call OI	Put OI	Total OI	Max pain	ATM IV	Pin $\leq 1.5\%$
6 Oct	0.9	13,353	14,503	27,856	$\$2,720$	27.6%	44.3% High
7 Oct	1.9	7,472	2,324	9,796	$\$2,720$	32.9%	35.5% High
8 Oct	2.9	1,098	2,928	4,026	—	—	thin
9 Oct (Fri)	3.9	52,206	36,463	88,669	$\$2,700$	38.4%	11.2% Low
16 Oct	10.9	13,795	42,232	56,027	$\$2,700$	42.6%	7.9%
30 Oct	24.9	125,025	107,557	232,582	$\$2,500$	45.6%	5.4%

8 Oct is a thin book and is not used as a magnet. 30 Oct max pain at $\$2,500$ is context only; it is not a 7-day target.

Most-traded and largest OI, front expiry 6 Oct

Contract	OI (ETH)	24h vol	Mark IV	Read
2700 put	6,296	6,522	26.2%	Dominant put wall and the volume leader
2720 call	1,683	1,056	27.6%	ATM call wall; max-pain strike
2740 call	1,411	1,340	29.1%	First upside supply

Contract	OI (ETH)	24h vol	Mark IV	Read
2800 call	1,312	780	36.5%	Stretch only if \$2,776 breaks
2680 put	882	567	27.3%	Stop shelf under the wall
2300 put	2,521	201	92.5%	Far hedge, not a session level

Friday 9 Oct walls (the swing map)

Contract	OI (ETH)	24h vol	Mark IV	Read
2850 call	9,316	3,457	45.1%	Largest near call wall; volume confirms
2900 call	8,369	1,671	48.3%	Second call wall; fade zone if tagged
3000 call	6,055	85	55.8%	Stock, not flow
2750 call	4,809	150	39.4%	First Friday call supply above spot
2450 put	5,535	65	55.2%	Far put stock; not this week's shelf
2600 put	2,157	345	39.2%	First meaningful Friday put if \$2,650 fails

Implied move from ATM IV: 6 Oct about \$38 (1.4%), band \$2,680–\$2,755. 9 Oct about \$108 (4.0%), band \$2,610–\$2,826. Pin risk on 6 Oct is High because 44% of that expiry's OI sits within 1.5% of spot and the \$2,700 put is both the stock and the flow. Dealers who are short that put hedge by buying dips into \$2,700 and selling strength into \$2,720–\$2,740, which is the pin. Friday is the opposite shape: OI is parked at \$2,850–\$2,900 calls and far puts, so a break of \$2,776 can run toward \$2,850 and then stall. CryptoGamma was not extracted; no GEX screenshot was attached, so there is no GEX reconciliation this run.

Trade integration: do not lift offers into the 6 Oct pin. The long is a reaction at \$2,700, not a chase at \$2,730. Flatten or reduce into the 6 Oct 08:00 UTC expiry if spot is still inside \$2,700–\$2,740. After that expiry, the map widens toward the Friday \$2,850 call wall.

9. Sentiment and Expert Signals

Live handles only. A missing post is scored 0. A Bitcoin note or a greeting is not an Ethereum score. Composite is neutral (about -0.01).

Analyst	Handle	Window	Score	Weight	Note
Will Clemente	@WClemente	30d	0	12.5%	No post on the live handle
Willy Woo	@willywoo	30d	0	12.5%	No post on the live handle
Benjamin Cowen	@benjamincowen	23 Sep	0	9%	ETH "already home"; DCA, no level
Rekt Capital	@rektcapital	21 Sep	0	8%	No Ethereum level post
Ali Martinez	@alicharts	4 Oct	-1	8%	4h TD sell; prior -5.4% and -3.3%
Lyn Alden	@LynAldenContact	30d	0	7%	No post on the live handle
Tom Lee	@fundstrat	5 Oct	+1	7%	"Agree on \$ETH" (cycle, not a level)
PlanB	@100trillionUSD	30d	0	7.5%	No post on the live handle
A. Pompliano	@APompliano	30d	0	7.5%	No post on the live handle
Raoul Pal	@RaoulGMI	22 Sep	0	6%	No Ethereum post
Daan Crypto	@DaanCrypto	1–2 Oct	0	6%	\$2.8k shelf; "decision time," chop

Daan named the \$2,800 horizontal and weekly 200s, which is a level, but the call is undecided. Scored neutral, not bullish. Ali is the only fresh directional ETH signal, and it is short-term bearish. Sentiment weight stays 10%; it does not move the pin.

10. Macro Overlay

No NYSE holiday inside 7 days. The live macro is leftover from Friday's soft September payrolls (+29k versus a +90k consensus, unemployment 4.2%, average hourly earnings 3.0% y/y) and a Fed that BBH still describes as holding a tightening bias after a September hike to 3.75–4.00%. Markets were still pricing a meaningful chance of another hike. That mix is not a clean crypto bid.

Inside 48 hours: ISM Services today at 9:00 AM CT (prior 55.4). Wednesday 7 Oct, FOMC minutes at 1:00 PM CT. Friday brings China CPI, Canada jobs, and University of Michigan sentiment. No US CPI or NFP inside this 7-day window. Regulatory sleeve is quiet; the protocol event is testnet-only. Cross-asset: ETH has been chopping versus BTC (Daan, 2 Oct). A working beta to Nasdaq still applies on the cash open; no fresh correlation print was pulled from Polygon this run, so the equity beta is carried at the standing ~0.65 and not treated as a measured number.

11. DeFi and Ecosystem Metrics

DefiLlama Ethereum TVL was about \$54.4 billion, up 2.0% on the day. Lido about \$26.9 billion, Aave about \$16.6 billion. Chain fees (gas) about \$0.39 million over 24 hours; app fees about \$5.8 million. DEX volume about \$632 million over 24 hours, down 9% on the week. Perp volume on Ethereum-tracked venues about \$441 million over 24 hours, up 13% on the week. Stablecoin market cap on the chain about \$146 billion, flat to slightly down on the week. DeFi is stable and not the driver. Weight 5%.

12. Network Activity Indicators

DefiLlama: about 386,700 active addresses and 1.53 million transactions over 24 hours, with about 116,000 new addresses. Gas is not a spike (chain fees under \$0.4 million). Activity is healthy for a \$2,700 tape and does not confirm a breakout. Weight 10%, neutral.

13. Whale and Distribution Metrics

Threshold is 1,000 ETH. The positioned prints, not the reserve level, are the ones that change the path. A 25x long of 23,734 ETH (about \$64.3 million) liquidates near \$2,650. A short of about 78,000 ETH (about \$213 million) is carrying a large unrealized loss, with a separate note of a ~\$61 million short and a liquidation up near \$3,010. A 4 Oct recap cited roughly 10,000 ETH of reported accumulation near \$2,710 and a 30-day exchange withdrawal surplus, but those are secondary to the two named derivatives positions. Distribution risk is the ETF outflow, not a measured exchange-reserve spike.

14. Seasonality

Both charts are rebuilt from the long daily CSV (closes from February 2017 through the 5 Oct bar). October has been up in six of the last eight completed years and down in 2018 (-14%) and 2025 (-12%). The simple average of 2018–2025 October returns is about +5.5%. That is a mild positive bias, not a target.

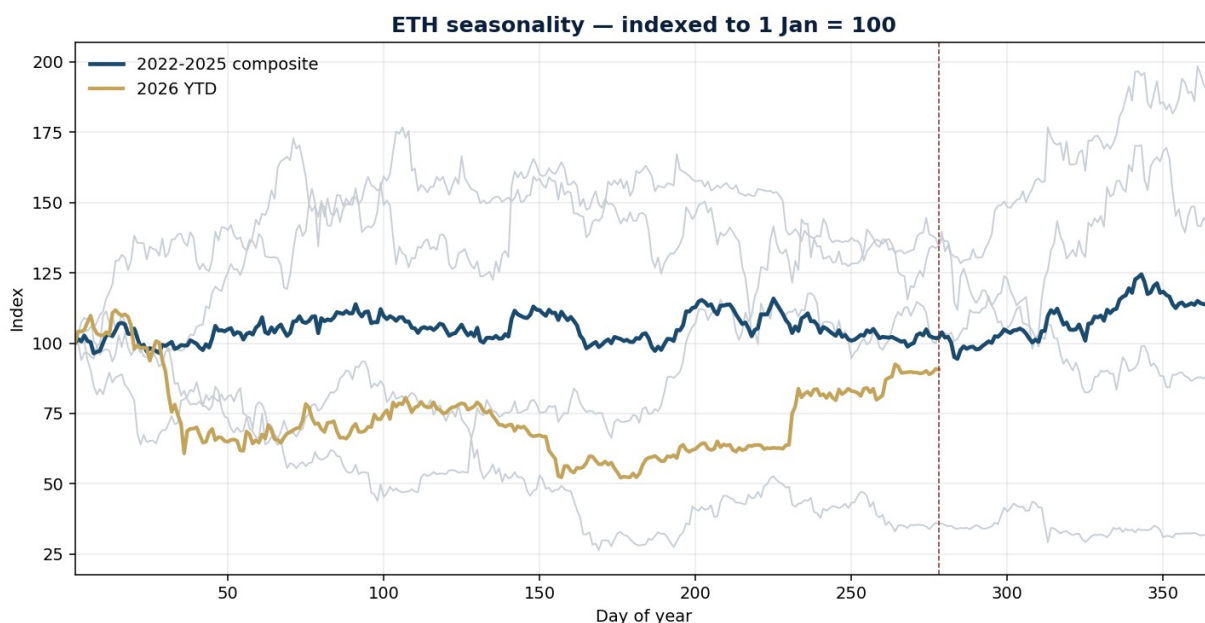


Figure 1. Four-year composite (2022–2025, gray paths, teal average) versus 2026 (gold), each year indexed to 1 January = 100. Source: INDEX_ETHUSD 1D (2022) long file.

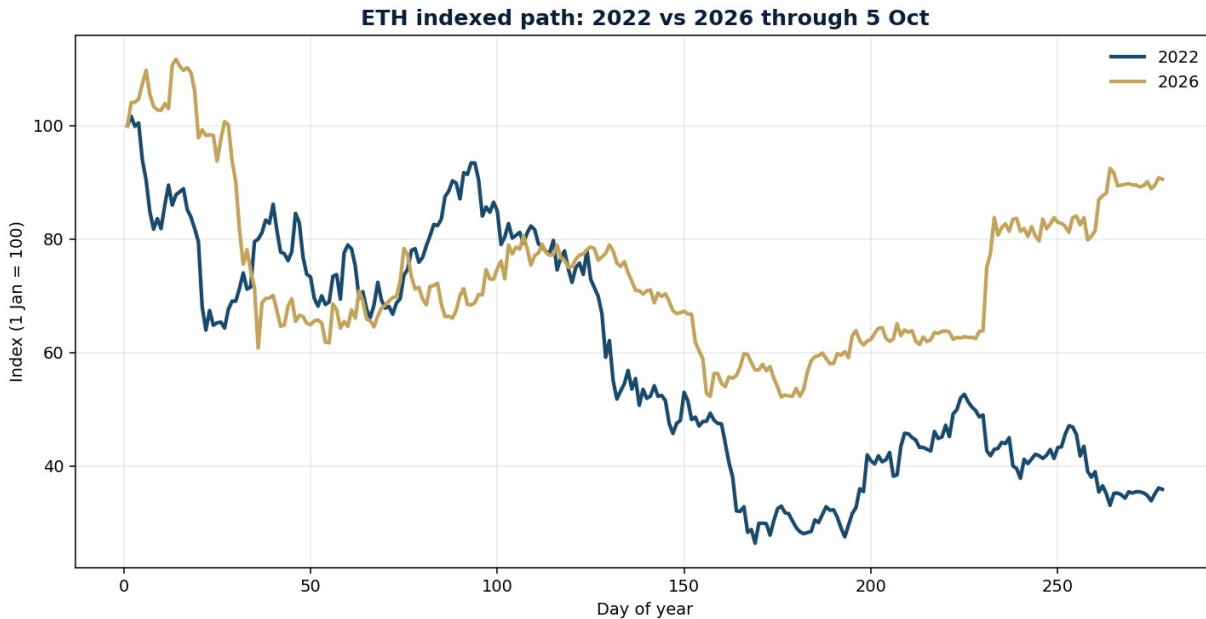


Figure 2. 2022 versus 2026 through day 278. 2026 index is 90.6 (still below its 1 January close). The 2022 path on the same day was 35.9. The analog is not a usable map; 2022 was a different regime. Do not trade the overlay.

15. Integrated Outlook (Weighted Synthesis)

Sleeve	Weight	Read	Tilt
On-chain	25%	Binance reserves down since August; last flow a small net outflow	Mild support
Derivatives	20%	6 Oct pin at \$2,720; \$2,700 put wall; Friday calls at \$2,850	Range
ETF / institutional	15%	Weekly −\$138M after +\$690M; BTC ETFs still taking inflows	Risk-off
Technicals	15%	Trend up, momentum cooling, stall under \$2,776	Neutral
Sentiment	10%	Composite ~0; Ali short-term sell vs Lee cycle agree	Neutral
Network	10%	386k active addresses; gas not spiking	Neutral
DeFi	5%	TVL \$54.4B, +2% day; DEX volume soft on the week	Neutral

No holiday haircut. Deribit book is live, so the derivatives sleeve is full and split evenly between walls and perps/CME. CME daily is Friday's bar only; hourly is current, so no stale haircut. Ensemble posture: cautious. The path of least resistance into Tuesday's expiry is a pin, not a trend day. The 7-day path is a range unless \$2,776 breaks or \$2,650 fails.

16. Current Session and Next US Trading Day Forecast

Monday 5 Oct session (now through 3:00 PM CT cash close)

Expected range, 90% Monte Carlo on hourly returns: \$2,670–\$2,772, median \$2,721. Deribit 6 Oct implied-move band: \$2,680–\$2,755. Use the tighter options band as the trade range and the Monte Carlo band as the shock range around ISM Services at 9:00 AM CT.

Return band	Probability
Below −2%	6%
−2% to −1%	12%
−1% to 0%	32%
0% to +1%	33%
+1% to +2%	12%

Return band	Probability
Above +2%	5%

Top three drivers: (1) 6 Oct put wall at \$2,700 and max pain at \$2,720, high pin risk; (2) ETF weekly outflow of about \$138 million, which caps chase-buying on the cash open; (3) ISM Services at 9:00 AM CT, a vol event inside an otherwise orderly funding tape. Posture: cautious.

Actionable. Preferred entry is a reaction long at \$2,700–\$2,705 only if the put wall holds on a 15-minute close. Stop \$2,679 (under the \$2,680 put and inside 0.75× the \$38 implied move). First target \$2,740 (call cluster). Stretch target \$2,760–\$2,776 only after a cash-hour close above \$2,740. Do not add above \$2,740 into the pin. If spot is still inside \$2,700–\$2,740 into the evening, plan to flatten before the 6 Oct 08:00 UTC expiry (3:00 AM CT Tuesday). Short-side only on a lost \$2,680, target \$2,650, stop back above \$2,710.

Next US day — Tuesday 6 Oct

Premarket from 6:00 AM CT. The options expiry is already behind the cash open (08:00 UTC / 3:00 AM CT), and Glamsterdam hits Sepolia at 8:53 AM CT. Expect a wider cash range after the pin releases: \$2,660–\$2,780, median near \$2,725, with the Friday \$2,850 call wall still the upside cap. A post-expiry drive through \$2,776 opens \$2,800–\$2,850. A post-expiry loss of \$2,650 opens \$2,600.

17. 7-Day Forecast

Expiries inside the window: 6 Oct (pin), 7 Oct (thin, same \$2,720 max pain), 9 Oct (the real swing book, max pain \$2,700, call walls \$2,850 and \$2,900). After Tuesday the path widens; Friday is a magnet at \$2,700 with an air pocket up to the call wall if \$2,776 goes.

Scenario	Prob.	Path	Trigger	Failure
Bull	28%	Reclaim \$2,776, tag \$2,850 by Fri	Hourly close above \$2,776 and hold \$2,740	Rejection at \$2,850 call wall; ETF outflow day
Base	48%	\$2,650–\$2,776 chop; Fri magnet \$2,700	6 Oct pin holds; no daily close outside	Daily close through \$2,776 or under \$2,650
Bear	24%	Lose \$2,650, probe \$2,600 then \$2,550	Hourly close under \$2,680, then \$2,650	Reclaim of \$2,720 after a sweep of \$2,650

Base-case daily map

Day	Map	What matters
Mon 5	\$2,690–\$2,745	ISM Services; respect \$2,700 put
Tue 6	Pin into 03:00 CT, then \$2,660–\$2,780	6 Oct expiry, then Sepolia fork (testnet)
Wed 7	\$2,670–\$2,770	FOMC minutes 1:00 PM CT
Thu 8	\$2,670–\$2,790	Drift toward Friday walls
Fri 9	\$2,680–\$2,850	Max pain \$2,700; call supply \$2,850
Sat 10	\$2,670–\$2,820	Weekend, thinner books
Sun 11	\$2,670–\$2,830	Into the next weekly open

Bull trajectory holds \$2,740 and closes Monday or Tuesday through \$2,776, with \$2,800 intraday and \$2,850 by Friday (the 9,316-OI call). 90% shock band by day 7 from the daily Monte Carlo is about \$2,480–\$3,180; that statistical band is wider than the options band and is not a target. Bear trajectory loses \$2,650, pauses at the Friday \$2,600 put (2,157 OI), and only extends toward \$2,550 if that shelf goes. The 9 Oct put stock at \$2,450 is not a base-case destination.

18. Sensitivity Analysis

- If spot trades into the 6 Oct \$2,700 put with pin risk still High, expected upside into that expiry compresses to about 0.8% versus a 1.4% implied move — fade \$2,740, do not target \$2,776.
- If a second settled ETH ETF day prints outflows above \$50 million, raise Bear by 5–8 points and cut the dip-buy size in half.

- If 8-hour funding on Binance rises above 0.05%, the probability of a next-day move beyond +2% rises by about 8 points, and the long is a squeeze rather than a pin.
- If the 24h options volume put/call flips above 1.5 while OI stays call-heavy, treat the next dip-buy as lower confidence — flow is hedging, stock is not.
- If exchange reserves on the Binance series reverse and add more than 100,000 ETH in a day, downside risk toward \$2,600 expands and the \$2,650 stop is no longer optional.

19. Key Risks

Risk	Path	Mitigation
6 Oct pin failure	Gap through \$2,680 or \$2,745 into expiry	Flatten before 03:00 CT Tuesday if still inside the pin
Named long liquidation	23,734 ETH long liq near \$2,650	Hard stop under \$2,650, not under \$2,680 only
ETF outflow extension	Second day beyond ~\$50M	Raise Bear 5–8 pts; do not average a lost wall
ISM / FOMC minutes	Equity beta spike at 9:00 AM CT and Wednesday	Cut size into the print; walls still set the level
Sepolia fork hiccup	Glamsterdam 6 Oct 13:53 UTC, testnet only	Do not trade it as a mainnet event; widen stops that hour
Friday call-wall reject	Tag \$2,850 and fail	Take the swing long off into 9,316 OI, do not hold for \$3,000
Holiday liquidity	None inside 7 days	No haircut applied; Columbus Day 12 Oct is bonds, not NYSE

20. Appendix: Methodology and Data Notes

Spot, futures, and technicals come from the attached CSVs only. INDEX hourly last bar 5 Oct 10:00 UTC close \$2,716.97. INDEX daily bar dated 5 Oct close \$2,717.56. CME hourly last bar 5 Oct 09:00 UTC close \$2,728.50. CME daily last bar 2 Oct 21:00 UTC close \$2,728. Deribit index \$2,717.68 at 10:06 UTC. Variance versus the INDEX hourly close is under 0.1%.

Deribit endpoints: `public get_book_summary_by_currency?currency=ETH&kind=option; get_instruments?currency=ETH&kind=option&expired=false; get_index_price?index_name=eth_usd`. Book usOut 1791194781027783 (2026-10-05 10:06:21 UTC). Max pain is the strike minimizing sum of intrinsic value times open interest. Implied move is ATM mark IV times spot times square root of DTE over 365. Pin risk is High when OI within 1.5% of spot exceeds 30% of that expiry. CryptoGamma skew and vol-lab pages were not extracted. No GEX screenshot was attached.

Monte Carlo: 8,000 paths, hourly mean and standard deviation from the attached 60-minute INDEX file for the session (10 steps), and the last 90 daily returns for the 7-day band. Seed 20261005. Options band is reported beside it and is the preferred trade range.

News intake: automatic. Holiday check: NYSE and Nasdaq 2026 calendars agree. Next closure 26 Nov, early close 27 Nov. Sentiment searched on the live handles listed in section 9. Ensemble weights are the default set; no holiday adjustment.

21. Risk Disclaimer

This document is research, not a solicitation and not investment advice. Crypto markets trade continuously, gaps through walls, and listed open interest is not a forecast. Levels fail. ETF figures from secondary write-ups of SoSoValue can revise. The Sepolia fork is not mainnet. Past October seasonality does not bind this month. Size positions so that a stop at \$2,650 is a loss you can accept. Confidential — not investment advice.