



Eli Lilly and Co / LLY

Equity | Generated Oct 12, 2026 11:31 PM EDT

Current price	Daily move	Bid / Ask	Previous close
\$1,188.00	+8.73 +0.74%	\$1,182.64/\$1,191.60	\$1,179.27

Market	NYSE
Industry	Pharmaceuticals
Market data as of	Oct 12, 2026 11:31 PM EDT

JW Intelligence Report

Complete | 3 of 3 sections | Oct 12, 2026 7:51 PM EDT

JW Rank	Rank label	Confidence	IV percentile
75.7 / 100	Constructive	high	81 / 100
Model reference	Upside scenario	Risk reference	Wheel strategy fit
\$1,168.00	\$1,235.00	\$1,130.00	72 / 100

Options stance	bullish
Tail-risk safety	32 / 100
JW Rank data coverage / as of	100.0% Oct 12, 2026 7:51 PM EDT

Key insight

LLY Shows Bullish Sentiment Despite Recent Pullback

Market read

The market appears bullish on LLY despite a recent pullback. The stock is trading above its 20, 50, and 200-day moving averages, and technical indicators suggest a neutral to slightly bullish outlook. Analyst sentiment remains positive with an average price target above the current level.

Strategy context

LLY's recent pullback presents a potential buying opportunity for investors with a bullish outlook.



JW AI conclusions

Short- and medium-term model interpretation

AI context bias

Bullish

AI analysis updated

Oct 12, 2026 2:18 PM EDT

Short-term scenario

Cautious dip-buy or hold for 1-3 weeks; do not chase strength. Setup is range-bound with event risk into the Oct 29 earnings report. Not investment advice.

Three-month outlook

Base case modestly constructive if Q3 confirms the raised \$85-\$87B revenue path and incretin demand (Mounjaro, Zepbound, Foundayo) stays intact, with consensus targets near \$1,310-\$1,330 implying low-teens upside from ~\$1,180. Downside case is a de-rating if growth slows, pricing pressure builds, or competitive obesity data compresses the multiple; trailing P/E near 40 leaves limited room for a miss. Uncertainty is high around the Oct 29 print, second-half execution versus the raised bar, and whether the market continues to pay a premium for GLP-1 concentration. This is analysis, not a recommendation.

Market sentiment

Noisy and mixed. Some posts highlight Buy reiterations and the Oct 29 earnings date; a few technical accounts treat pullbacks as holds above support. Others flag fading upside momentum, weekly RSI rejection, and profit-taking risk. Promotional spam is heavy, so social signal quality is low and not a proxy for institutional positioning. Uncertainty: engagement is thin and views are not representative.

Supporting evidence

LLY is trading above its key moving averages (20, 50, and 200-day). | The RSI is around 54-56, indicating neutral momentum. | Analyst consensus is Buy with an average target price above the current level. | Recent news includes positive clinical trial data and a raised revenue guidance.

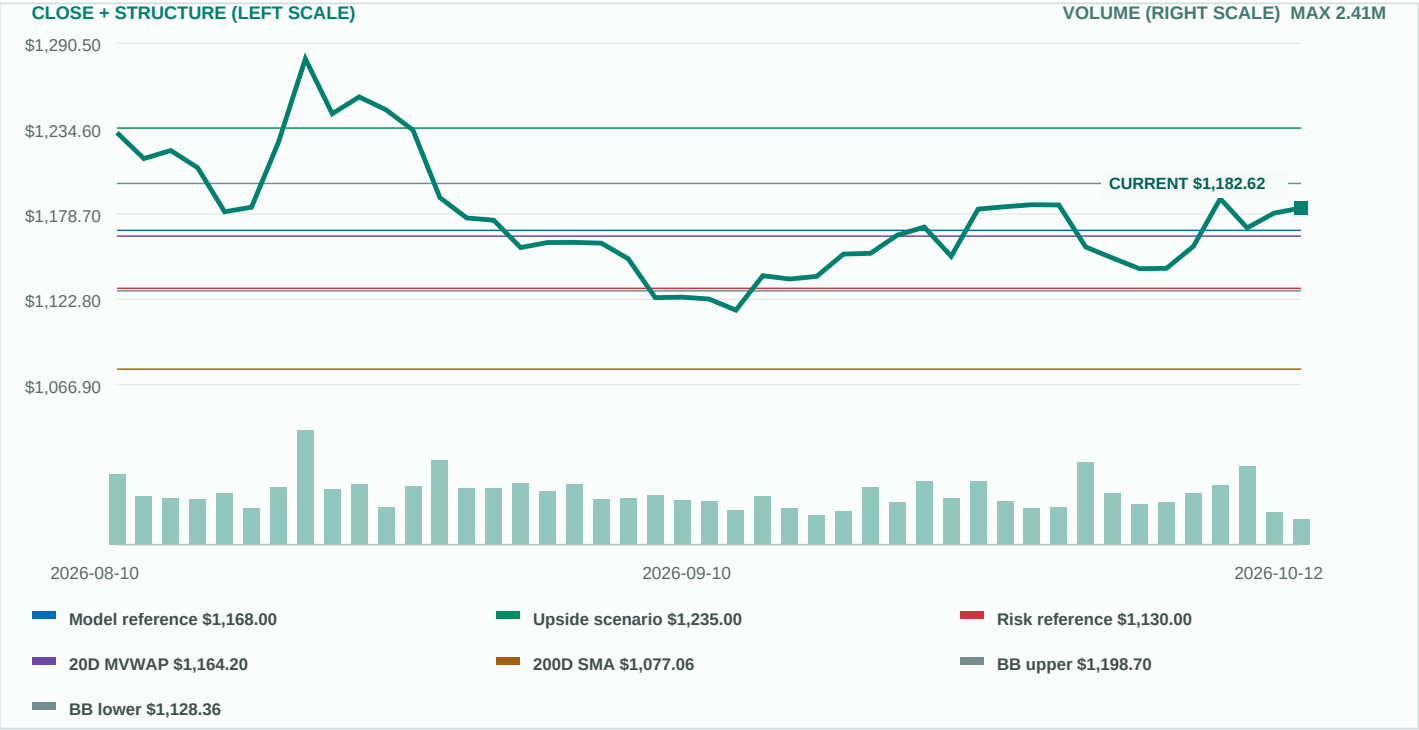
Risk watch

Earnings report on October 29th could impact the stock price. | Competition in the pharmaceutical industry remains intense.



Enhanced price structure

45 trading days with volume, model levels and current technical reference bands

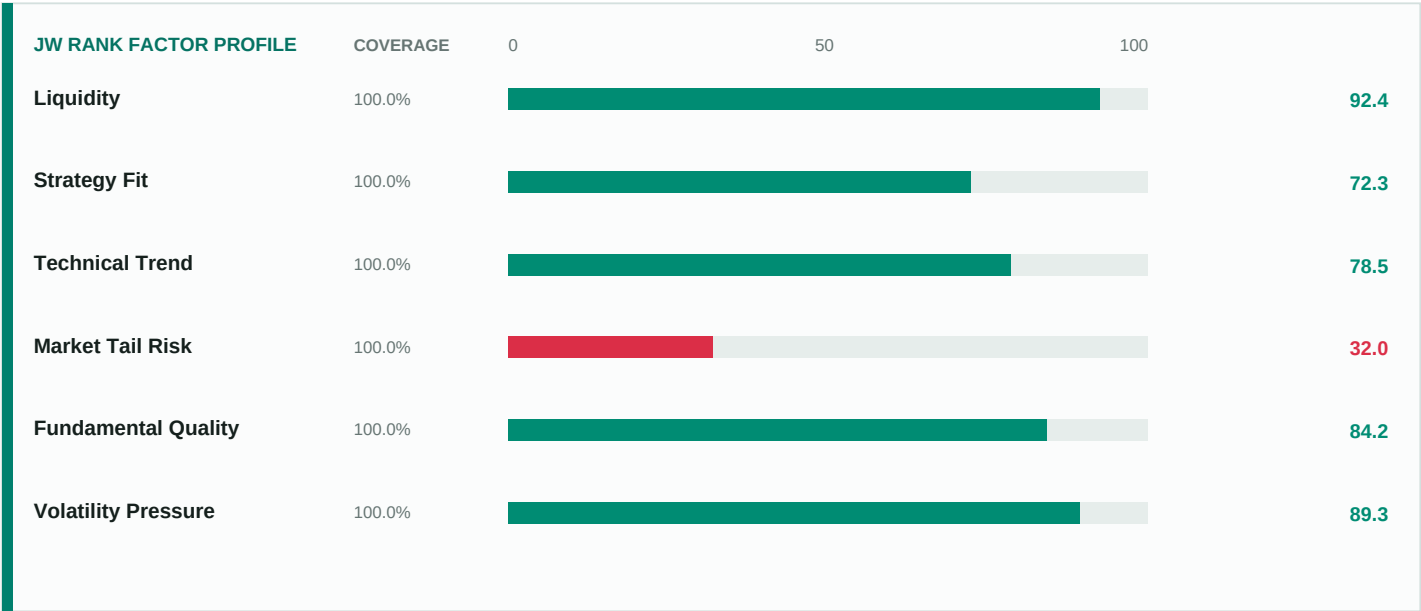


45 complete trading-session observations



JW Rank factors

Score, source coverage and interpretation for each decision factor



Decision summary

Primary model reads before the detailed indicator appendix

Momentum

strong_bull

Institutional flow

Above MVWAP

Structure

Above 200D trend

Volatility

medium



Decision indicators

Detailed momentum, institutional and structural observations

Momentum kinematics

Direction, velocity and oscillator state

Current read	STRONG BULL neutral MACD accelerating
Trend signal	STRONG BULL
RSI signal	neutral
RSI (7 / 14 / 21)	60.37 / 55.12 / 53.15
RSI velocity	-0.85
MACD line / signal / histogram	2.03 / - / -1.24
MACD acceleration	1.07
Stochastic K / D	54.84 / 52.99

Institutional footprints

Volume-weighted cost, price location and flow

Current read	Above institutional MVWAP Accumulation bias
Institutional flow	1.70
20-day MVWAP	\$1,164.20
Price vs 20-day MVWAP	+2.04%
Daily reference VWAP	\$1,181.37
Price vs daily reference	+0.56%
Volume	543.55K

Structural context

Long-term trend and volatility boundaries

Current read	Above 200-day trend Positive macro velocity
Macro velocity	2.58
20-day / 200-day SMA	\$1,163.53 / \$1,077.06
Bollinger range	\$1,128.36 - \$1,198.70
Bollinger position	0.771



Options and volatility intelligence

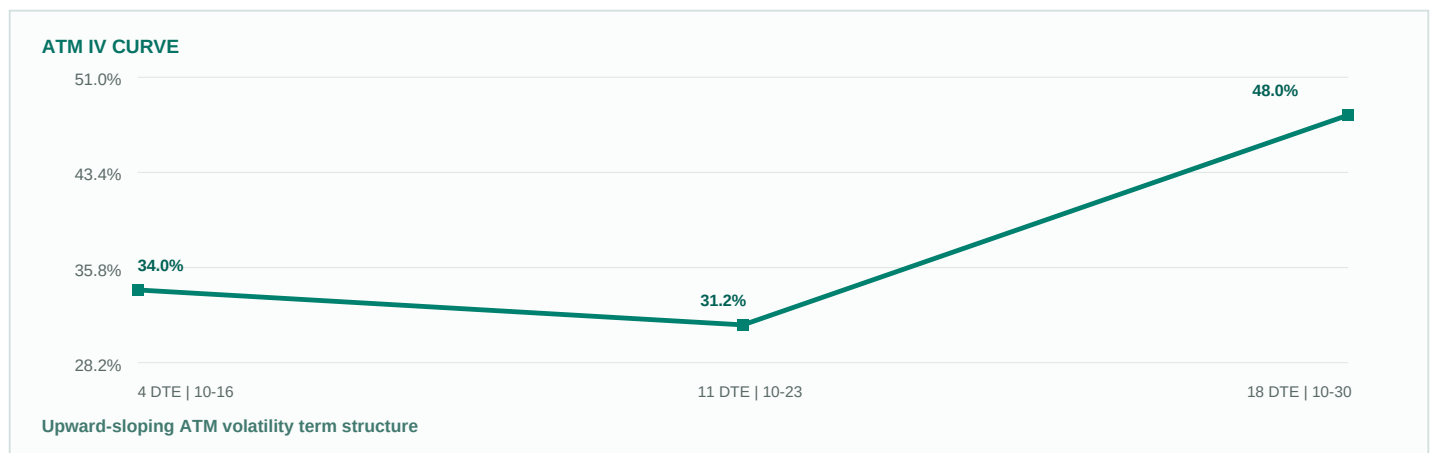
Structure, premium conditions and principal risks

IV rank 69 / 100	IV percentile 81 / 100	VVIX 86.99	SKEW 154.34
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Market regime	DANGER ZONE
Tail-risk regime	NORMAL TAIL RISK
Term structure	contango
Term slope	+14.01 pts
Skew read	balanced
Liquidity / quote coverage	100.0%
Options Snapshot IV sources	ATM: option chain Rank/percentile: fundamentals
Options Snapshot IV observed at	Oct 12, 2026 2:52 PM EDT
Options data quality	Coverage 88.9%

Option term structure

ATM implied-volatility curve by days to expiration



EXPIRATION	DTE	ATM IV	STATE
2026-10-16	4	34.0%	-
2026-10-23	11	31.2%	-
2026-10-30	18	48.0%	-



Reference spread payoff

Illustrative expiry profit/loss per one-lot structure, including quoted net credit



Event and tail-risk context

Known event windows and broad volatility conditions

Next earnings date	2026-10-29
Earnings IV-crush risk	unknown
VIX	15.25
VVIX	86.99
SKEW index	154.34
Observation confidence	high
Option quote quality	reliable
Contracts observed	142



Event and tail-risk context (continued)

Known event windows and broad volatility conditions

FIELD	VALUE
Contracts with quotes	142

Strategy fit

Generalized structure fit; not a personalized recommendation

Market structure

The market appears bullish on LLY despite a recent pullback. The stock is trading above its 20, 50, and 200-day moving averages, and technical indicators suggest a neutral to slightly bullish outlook. Analyst sentiment remains positive with an average price target above the current level.

Options context

LLY Shows Bullish Sentiment Despite Recent Pullback

Wheel context

LLY's recent pullback presents a potential buying opportunity for investors with a bullish outlook.

Observed evidence

LLY is trading above its key moving averages (20, 50, and 200-day). | The RSI is around 54-56, indicating neutral momentum. | Analyst consensus is Buy with an average target price above the current level. | Recent news includes positive clinical trial data and a raised revenue guidance.

Principal risks to monitor

Earnings report on October 29th could impact the stock price. | Competition in the pharmaceutical industry remains intense.



Fundamentals and events

Business quality, valuation and upcoming event context

Market capitalization	P/E (TTM)
\$1.11T	41.56
ROE	Revenue growth
92.6%	31.7%
EPS growth	Operating margin
49.3%	42.2%
Net profit margin	Gross margin
33.5%	-
Free cash flow CAGR	Debt / equity
5.9%	1.60
Dividend yield	Beta
0.8%	0.42
52-week range	
\$783.85 - \$1,292.65	

Company or fund profile

Issuer identity and classification

Name	Market
Eli Lilly and Co	NYSE
Industry	Country
Pharmaceuticals	US
Currency	IPO date
USD	1970-07-09
Shares outstanding	52-week return
941.74M	37.9%
Book value per share	Revenue per share
\$35.98	\$89.14
Website	lilly.com



Latest strategy observation

Most recent shared general market signal available when this report was generated

LLY Covered Call signal
Covered Call | 2026-10-16
At signal \$1,180.33 | Current \$1,188.00
SHORT Option \$1,190.00 B \$12.15 / A \$13.40
Conservative | CR \$12.78

Oct 12, 2026 10:37 AM EDT



Complete technical details

Full supporting indicator set used by the symbol detail experience

Volatility and options market

Price movement and premium conditions

ATR	\$33.08
ATR as % of price	2.8%
Volatility environment	medium
Current IV	41.6%
IV rank	71 / 100
IV percentile	81 / 100
Technical Snapshot IV source	Private fundamentals snapshot
Technical Snapshot IV observed at	Oct 12, 2026 3:51 PM EDT

Technical health and risk radar

Derived indicator health and event context

Overall health	85 / 100
Trend health	92 / 100
Momentum health	100 / 100
Volatility health	68 / 100
Structure health	73 / 100
Earnings risk / date	medium 2026-10-29
Macro risk	unknown
Volatility risk	medium
Structure risk	low

Structural indicator levels

Moving averages, volatility bands and observed trading ranges

SMA (20 / 50 / 200)	\$1,163.53 / \$1,174.64 / \$1,077.06
EMA (9 / 21)	\$1,170.53 / \$1,166.52
Bollinger upper / middle / lower	\$1,198.70 / \$1,163.53 / \$1,128.36



Structural indicator levels (continued)

Moving averages, volatility bands and observed trading ranges

FIELD	VALUE
Bollinger %B	0.771
True high / low	\$1,188.70 / \$1,172.80
5-day true high / low	\$1,206.63 / \$1,131.21

Three-day indicator history

Short-horizon change and the underlying three-session observations

INDICATOR	3-DAY CHANGE	SESSION 1 / 2 / 3
SMA20	2.575	-
SMA50	0.118	-
MVWAP20	1.702	-
MACD	1.065	-
RSI	-0.849	-
Volume	-238229.330	-
ATR	-0.021	-
T1	-	0.76 / 1162.60 / 1179.82 / 1151.67
T2	-	-0.52 / 1160.84 / 1188.72 / 1131.21
T3	-	-1.17 / 1159.09 / 1206.63 / 1157.49



Detailed options evidence

Supporting option-chain, execution and data-quality observations

Underlying price at observation	\$1,181.48
Options Snapshot IV sources	ATM: option chain Rank/percentile: fundamentals
Options Snapshot IV observed at	Oct 12, 2026 2:52 PM EDT
Options data coverage	88.9%
SKEW regime	HIGH TAIL RISK SKEW
VVIX regime	VVIX FLAT
Front expiration / DTE	2026-10-16 4 DTE
Front at-the-money IV	34.0%
25-delta skew	1.13
Put / Call 25-delta	\$1,155.00 Delta -0.257 / \$1,210.00 Delta 0.262
Median option bid/ask spread	18.2%
Bid/ask spread	-
Contracts observed / quoted	142 / 142

Price context

Last Price: 1,181.48 | Bid: 1,181.29 | Ask: 1,181.90 | Previous Close: 1,179.27 | Change: 2.21 | Daily change: 0.19% | Update Time: 2026-10-12T14:52:30.089832-04:00 | Latest History Date: 2026-10-12 | Latest History Price: 1,181.48

Historical context

Trading-day sample: 60 sessions | First Date: 2026-07-20 | Latest Date: 2026-10-12 | Latest Price: 1,181.48 | Max Drawdown 60d Percent: -12.86%

Fundamental context

Current Iv Percent: 41.27% | Iv Rank: 69.29 | Iv Percentile: 80.88 | Next Earnings Date: 2026-10-29 | Ex Dividend Date: 2026-08-13



Important disclosures

Scope, limitations, risk and permitted interpretation

General market information only

This report is general quantitative research and market commentary. It is not investment, legal, tax or accounting advice; it is not an offer, solicitation, order, recommendation or promise of performance. It does not consider any reader's holdings, objectives, financial circumstances, risk tolerance or suitability.

Model observations - not instructions

JW Rank, strategy fit, model reference, upside scenario and risk reference levels are model observations. They are not entries, price targets, stops, position sizes or instructions to buy, sell, open, close or hold a security or option. A higher score does not imply lower risk or a guaranteed favorable outcome.

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Prices, volumes, fundamentals, options data, news-derived context and model outputs reflect the timestamps shown and may be delayed, incomplete, revised or inaccurate. AI-generated explanations can omit context or produce errors. Models can fail when volatility, liquidity, correlations or market regimes change.

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Options risk

Options are complex and are not suitable for all investors. They may involve total or substantial loss, assignment, early exercise, margin calls, liquidity and spread risk, volatility and Greek exposure, event risk, regime shifts and expiration risk. Multi-leg positions may not execute or close at modeled prices.

Investor responsibility and ODD

Use current market information, assess suitability independently and consult qualified professionals when appropriate. Before trading listed options, read Characteristics and Risks of Standardized Options (ODD) available from the Options Clearing Corporation at theocc.com.

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Reference documents

Official product terms and standardized options disclosure

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