



Eli Lilly and Co / LLY

Equity | Generated Oct 13, 2026 11:31 PM EDT

Current price	Daily move	Bid / Ask	Previous close
\$1,167.05	-15.57 -1.32%	\$1,164.10/\$1,170.26	\$1,182.62

Market	NYSE
Industry	Pharmaceuticals
Market data as of	Oct 13, 2026 11:31 PM EDT

JW Intelligence Report

Complete | 3 of 3 sections | Oct 13, 2026 6:50 PM EDT

JW Rank	Rank label	Confidence	IV percentile
71.8 / 100	Constructive	high	80 / 100
Model reference	Upside scenario	Risk reference	Wheel strategy fit
\$1,150.00	\$1,215.00	\$1,128.00	73 / 100

Options stance	bullish
Tail-risk safety	32 / 100
JW Rank data coverage / as of	100.0% Oct 13, 2026 6:50 PM EDT

Key insight

LLY Shows Signs of Strength Despite Recent Dip

Market read

LLY experienced a pullback following its recent highs, but underlying technicals and positive news flow suggest potential for continued upside. The stock remains above key support levels and analysts remain optimistic about the company's long-term prospects.

Strategy context

The recent dip presents a potential buying opportunity for investors looking to capitalize on LLY's long-term growth prospects.



JW AI conclusions

Short- and medium-term model interpretation

AI context bias

Bearish

AI analysis updated

Oct 13, 2026 2:13 PM EDT

Short-term scenario

Cautious tactical long only on a dip into support, not a chase of the live print. Horizon is 1-3 weeks and includes the Oct 29 earnings report, so size for a gap that can skip the stop. Prefer a limit near 1150 inside the 1147-1165 support band. Thesis fails on a daily close below the early-October low near 1131. Uncertainty is high: the print, rebate/pricing commentary, and oral GLP-1 share can dominate the chart.

Three-month outlook

Moderately constructive with wide error bars, not a high-confidence forecast. Base case is a grind toward the low-to-mid 1200s, and possibly the Street zone near 1300-1350, if the Oct 29 report and follow-through show Mounjaro/Zepbound volume still offsetting lower prices and if retatrutide, EloraTZP, and Foundayo keep the pipeline narrative intact. Downside case is a move toward roughly 1050-1120 if guidance is trimmed, oral share disappoints versus Novo, or payers push price harder than volume can cover. About two-thirds of recent revenue is tied to tirzepatide, the multiple is already rich (P/E near 40), and insider selling is a minor negative. Three-month path depends on prescription data, pricing, and competitor oral results that are not yet known.

Market sentiment

Cautiously constructive, not euphoric, and noisy. Higher-signal posts emphasize Zepbound's sales lead versus Wegovy, pipeline optionality (EloraTZP, retatrutide, Foundayo), and target raises such as Cantor to \$1,440 on demand and Foundayo tailwinds tempered by pricing and high expectations. Pushback focuses on oral Wegovy outgrowing Foundayo since launch and on valuation/earnings risk into Oct 29. Options commentary flags rich volatility premium into the print. A large share of raw \$LLY posts are promotional spam and should be ignored. Sample is small and not a reliable sentiment poll.

Supporting evidence

Technical indicators show a bullish trend with price above the 200-day SMA and recent swing lows holding near support. | Analyst sentiment is positive, with target prices generally above current levels and an overall 'Buy' rating consensus. | Positive news flow includes strong pipeline updates and potential for continued growth in key products like Mounjaro and Zepbound.

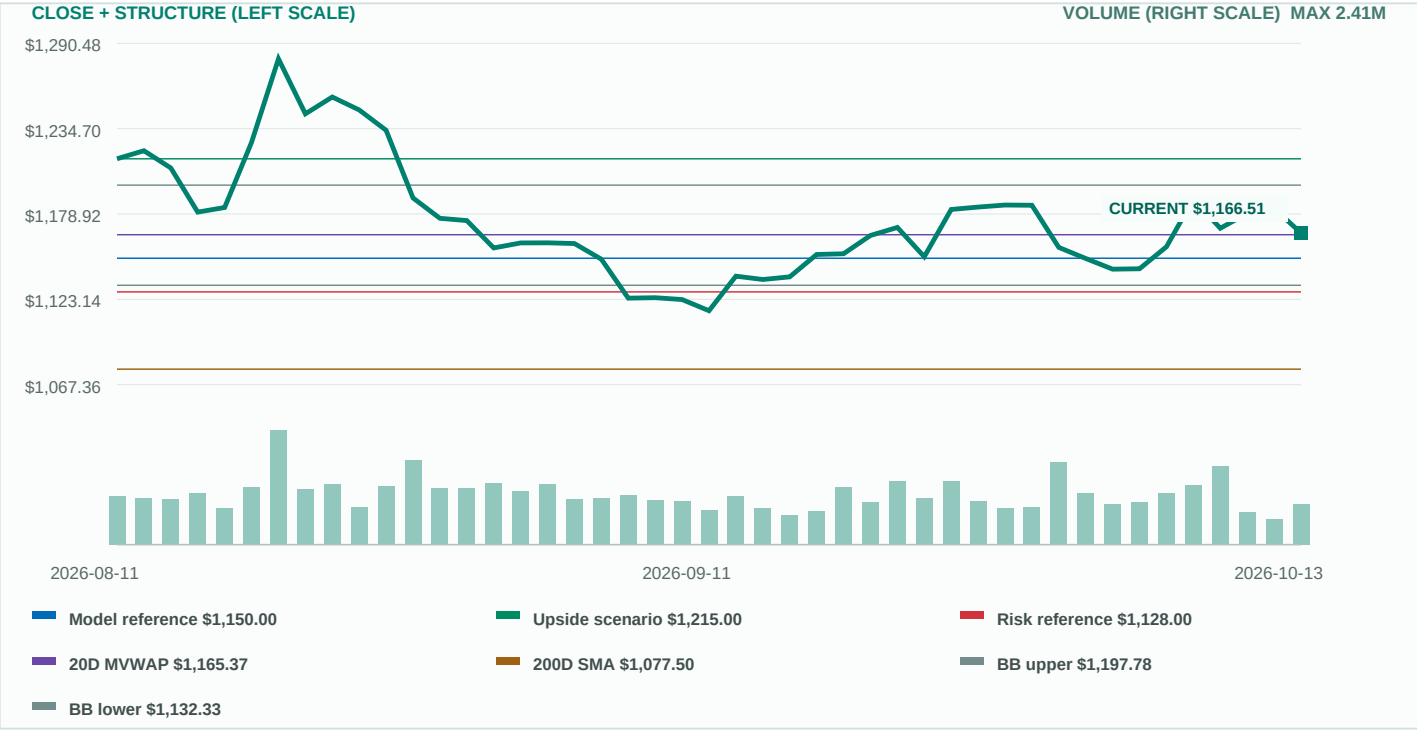
Risk watch

Earnings report on October 29th could impact the stock price, with both positive and negative surprises possible. | Competition in the GLP-1 market remains intense, and pricing pressure could affect future revenue.



Enhanced price structure

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

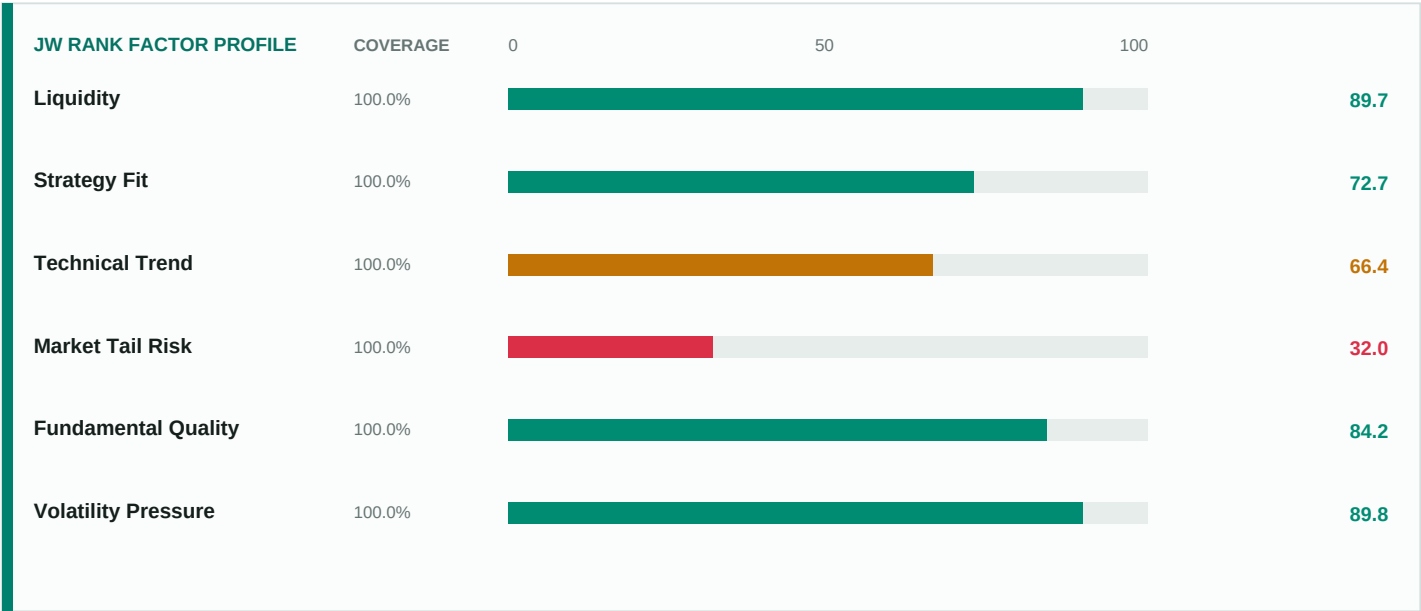


45 complete trading-session observations



JW Rank factors

Score, source coverage and interpretation for each decision factor



Decision summary

Primary model reads before the detailed indicator appendix

Momentum

bullish_recovery

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	BULLISH RECOVERY neutral MACD accelerating
Trend signal	BULLISH RECOVERY
RSI signal	neutral
RSI (7 / 14 / 21)	49.06 / 49.97 / 50.04
RSI velocity	-0.53
MACD line / signal / histogram	1.71 / - / -0.65
MACD acceleration	0.74
Stochastic K / D	53.61 / 55.10

Institutional footprints

Volume-weighted cost, price location and flow

Current read	Above institutional MVWAP Accumulation bias
Institutional flow	1.51
20-day MVWAP	\$1,165.37
Price vs 20-day MVWAP	+0.14%
Daily reference VWAP	\$1,172.74
Price vs daily reference	-0.49%
Volume	846.46K

Structural context

Long-term trend and volatility boundaries

Current read	Above 200-day trend Positive macro velocity
Macro velocity	2.31
20-day / 200-day SMA	\$1,165.05 / \$1,077.50
Bollinger range	\$1,132.33 - \$1,197.78
Bollinger position	0.522



Options and volatility intelligence

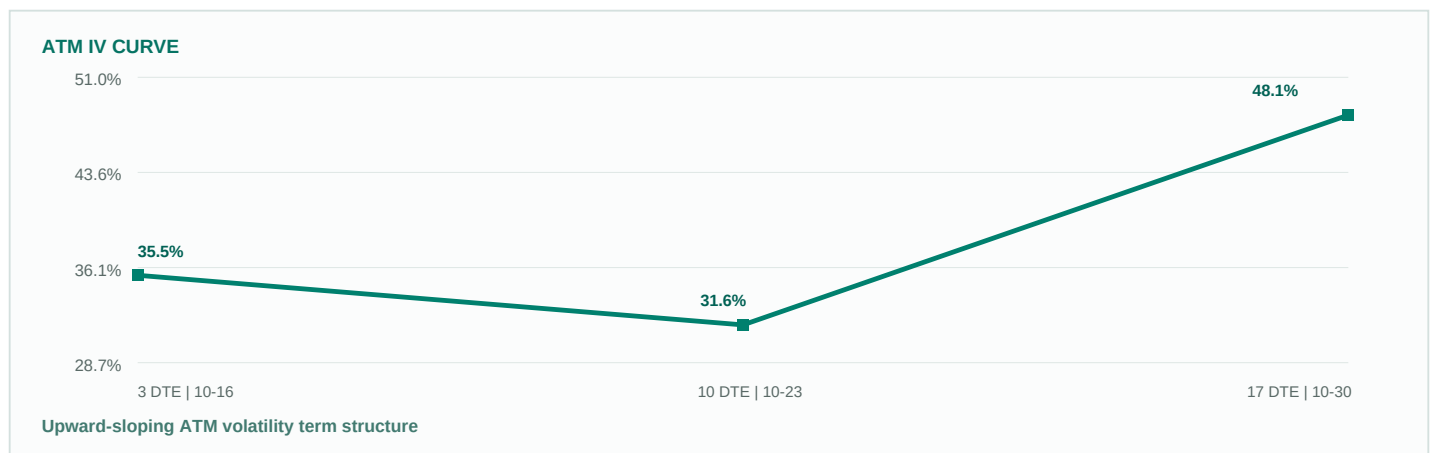
Structure, premium conditions and principal risks

IV rank	IV percentile	VVIX	SKEW
69 / 100	80 / 100	85.83	155.06

Market regime	DANGER ZONE
Tail-risk regime	NORMAL TAIL RISK
Term structure	contango
Term slope	+12.56 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 13, 2026 2:52 PM EDT
Options data quality	Coverage 88.9%

Option term structure

ATM implied-volatility curve by days to expiration

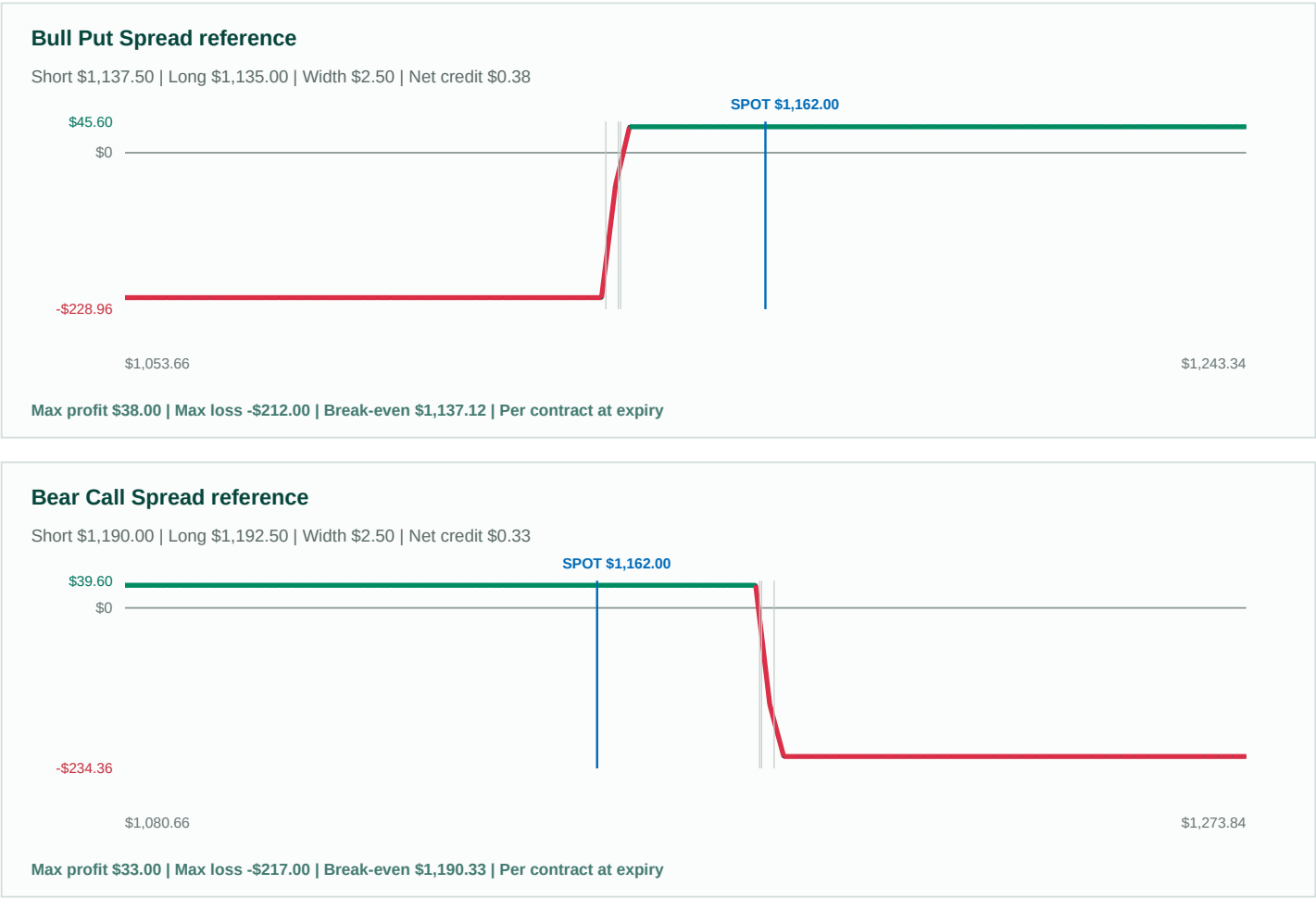


EXPIRATION	DTE	ATM IV	STATE
2026-10-16	3	35.5%	-
2026-10-23	10	31.6%	-
2026-10-30	17	48.1%	-



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	15.51
VVIX	85.83
SKEW index	155.06
Observation confidence	high
Option quote quality	reliable
Contracts observed	144



Event and tail-risk context (continued)

Known event windows and broad volatility conditions

FIELD	VALUE
Contracts with quotes	144

Strategy fit

Generalized structure fit; not a personalized recommendation

Market structure

LLY experienced a pullback following its recent highs, but underlying technicals and positive news flow suggest potential for continued upside. The stock remains above key support levels and analysts remain optimistic about the company's long-term prospects.

Options context

LLY Shows Signs of Strength Despite Recent Dip

Wheel context

The recent dip presents a potential buying opportunity for investors looking to capitalize on LLY's long-term growth prospects.

Observed evidence

Technical indicators show a bullish trend with price above the 200-day SMA and recent swing lows holding near support. | Analyst sentiment is positive, with target prices generally above current levels and an overall 'Buy' rating consensus. | Positive news flow includes strong pipeline updates and potential for continued growth in key products like Mounjaro and Zepbound.

Principal risks to monitor

Earnings report on October 29th could impact the stock price, with both positive and negative surprises possible. | Competition in the GLP-1 market remains intense, and pricing pressure could affect future revenue.



Fundamentals and events

Business quality, valuation and upcoming event context

Market capitalization	P/E (TTM)
\$1.11T	41.59
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 | 2026-10-23

At signal \$1,177.01 | Current \$1,167.05

SHORT Option \$1,185.00 B \$21.15 / A \$24.25

Conservative | CR \$22.70

Oct 13, 2026 10:43 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	\$33.21
ATR as % of price	2.9%
Volatility environment	medium
Current IV	41.6%
IV rank	71 / 100
IV percentile	80 / 100
Technical Snapshot IV source	Private fundamentals snapshot
Technical Snapshot IV observed at	Oct 13, 2026 7:31 PM EDT

Technical health and risk radar

Derived indicator health and event context

Overall health	83 / 100
Trend health	78 / 100
Momentum health	91 / 100
Volatility health	67 / 100
Structure health	98 / 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)	\$1,165.05 / \$1,175.55 / \$1,077.50
EMA (9 / 21)	\$1,169.72 / \$1,166.52
Bollinger upper / middle / lower	\$1,197.78 / \$1,165.05 / \$1,132.33



Structural indicator levels (continued)

Moving averages, volatility bands and observed trading ranges

FIELD	VALUE
Bollinger %B	0.522
True high / low	\$1,193.30 / \$1,158.40
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	2.305	-
SMA50	0.688	-
MVWAP20	1.513	-
MACD	0.744	-
RSI	-0.534	-
Volume	-265848.000	-
ATR	-0.558	-
T1	-	2.03 / 1164.20 / 1188.70 / 1172.80
T2	-	0.76 / 1162.60 / 1179.82 / 1151.67
T3	-	-0.52 / 1160.84 / 1188.72 / 1131.21



Detailed options evidence

Supporting option-chain, execution and data-quality observations

Underlying price at observation	\$1,162.00
Options Snapshot IV sources	ATM: option chain Rank/percentile: fundamentals
Options Snapshot IV observed at	Oct 13, 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 3 DTE
Front at-the-money IV	35.5%
25-delta skew	-0.25
Put / Call 25-delta	\$1,137.50 Delta -0.246 / \$1,190.00 Delta 0.241
Median option bid/ask spread	20.3%
Bid/ask spread	-
Contracts observed / quoted	144 / 144

Price context

Last Price: 1,162.00 | Bid: 1,161.65 | Ask: 1,162.35 | Previous Close: 1,182.62 | Change: -20.62 |
Daily change: -1.74% | Update Time: 2026-10-13T14:52:16.966820-04:00 | Latest History Date: 2026-10-13
| Latest History Price: 1,162.00

Historical context

Trading-day sample: 60 sessions | First Date: 2026-07-21 | Latest Date: 2026-10-13 | Latest Price:
1,162.00 | Max Drawdown 60d Percent: -12.86%

Fundamental context

Current Iv Percent: 41.27% | Iv Rank: 69.29 | Iv Percentile: 80.48 | 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.

Data, AI and model limitations

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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