



NVIDIA Corp / NVDA

Equity | Generated Oct 7, 2026 11:31 PM EDT

Current price	Daily move	Bid / Ask	Previous close
\$237.54	-1.70 -0.71%	\$237.45/\$237.54	\$239.24

Market	NYSE
Industry	Semiconductors
Market data as of	Oct 7, 2026 11:31 PM EDT

JW Intelligence Report

Complete | 3 of 3 sections | Oct 7, 2026 6:50 PM EDT

JW Rank	Rank label	Confidence	IV percentile
75.3 / 100	Constructive	high	1 / 100
Model reference	Upside scenario	Risk reference	Wheel strategy fit
\$235.00	\$248.00	\$228.00	68 / 100

Options stance	bullish
Tail-risk safety	56 / 100
JW Rank data coverage / as of	100.0% Oct 7, 2026 6:50 PM EDT

Key insight

NVDA Option Market Prices in Continued Bullishness Despite Recent Pullback

Market read

The NVDA option market remains bullish despite a recent pullback from record highs. Implied volatility is elevated, reflecting investor anticipation for upcoming earnings and continued strong demand for AI chips. The term structure shows a slight negative slope, suggesting that near-term options are priced with higher volatility than longer-dated options. Bullish sentiment is supported by the skew, which is balanced, indicating equal probability of both upside and downside moves.

Strategy context

The recent pullback presents an opportunity for investors to buy dips in NVDA. The stock remains above its key moving averages and technical indicators suggest a continued uptrend.



JW AI conclusions

Short- and medium-term model interpretation

AI context bias

Mixed

AI analysis updated

Oct 7, 2026 1:40 PM EDT

Short-term scenario

Cautious buy-the-dip / hold for 1-3 weeks rather than chasing the recent high. Prefer a pullback entry near support while the daily uptrend holds. Not a high-conviction breakout trade until a sustained close above ~243. Uncertainty is high: near all-time highs, no major company catalyst until mid-November earnings, and a failed retest of 243 could mean a deeper fade toward the 20-day average.

Three-month outlook

Base case modestly bullish into and after the mid-November earnings window, supported by AI data-center demand, large buyback capacity, and Street targets well above spot. A move into the mid-\$250s to high-\$270s is plausible if \$243 is cleared and guidance holds near the ~\$108-109B quarterly revenue area, but that is not a base-case certainty. Material risks include elevated rates, questions on AI capex sustainability, competition, and a valuation debate (trailing ~30x versus forward mid-teens). A failed breakout could retest the low-\$220s. This is scenario analysis, not a forecast or advice; outcomes can diverge sharply.

Market sentiment

Mixed and cautious near the highs. Some posts frame \$232-\$244 as a buy zone with longer targets above \$300; others flag bearish divergences, stretched momentum, and concentration risk if the NVDA bid fades. SpaceX chip-order headlines are circulating. Options chatter includes some put activity even as news tone stays bullish. Uncertainty: X samples are noisy, often low-engagement, and are not a reliable read on institutional positioning.

Supporting evidence

Implied volatility is elevated at 29.21%, reflecting investor anticipation for upcoming earnings and continued strong demand for AI chips. | The term structure shows a slight negative slope, suggesting that near-term options are priced with higher volatility than longer-dated options. | The skew is balanced, indicating equal probability of both upside and downside moves.

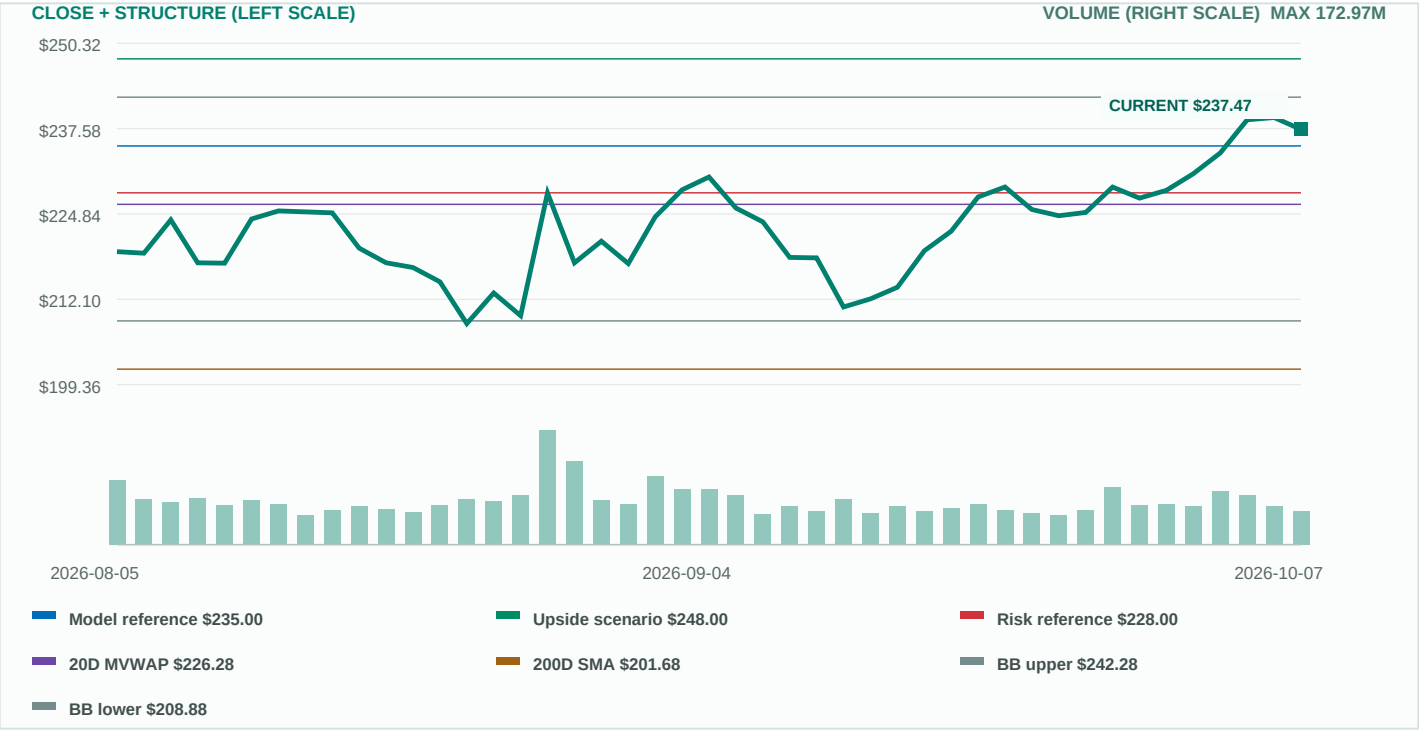
Risk watch

Elevated valuations could lead to a correction if growth expectations are not met.



Enhanced price structure

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

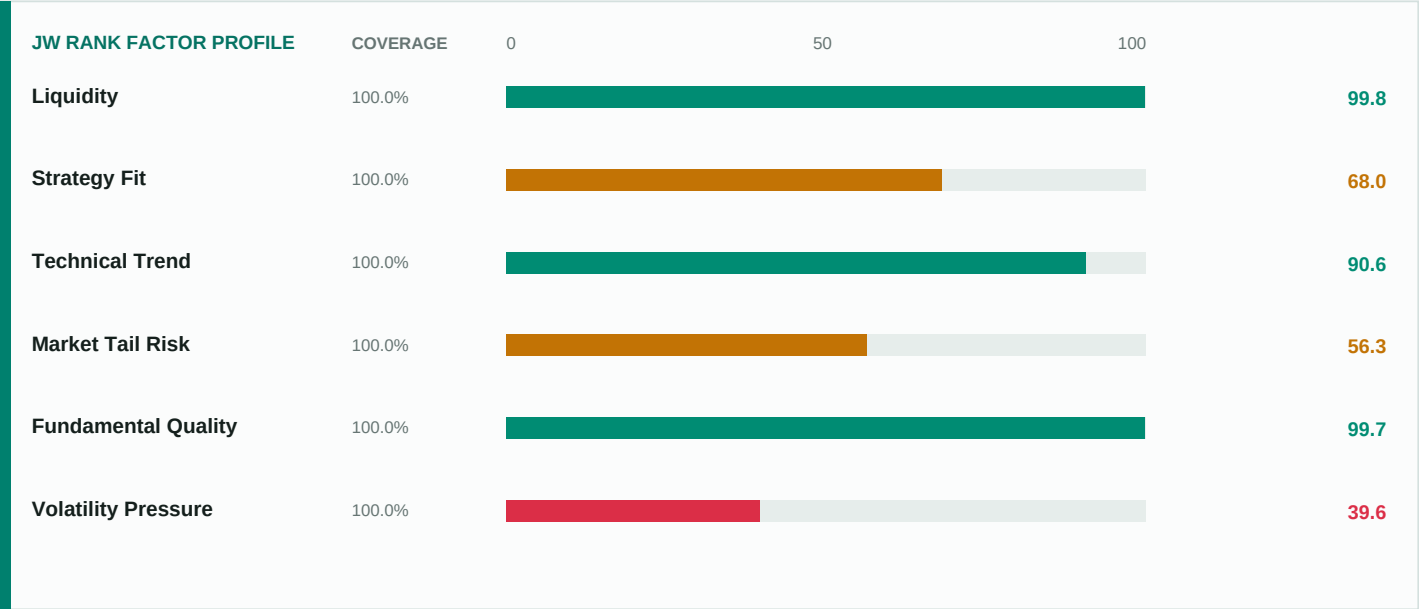


45 complete trading-session observations



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)	71.63 / 64.31 / 60.79
RSI velocity	0.47
MACD line / signal / histogram	4.90 / - / 3.63
MACD acceleration	0.47
Stochastic K / D	85.54 / 88.12

Institutional footprints

Volume-weighted cost, price location and flow

Current read	Above institutional MVWAP Accumulation bias
Institutional flow	0.50
20-day MVWAP	\$226.28
Price vs 20-day MVWAP	+4.98%
Daily reference VWAP	\$237.64
Price vs daily reference	-0.04%
Volume	50.17M

Structural context

Long-term trend and volatility boundaries

Current read	Above 200-day trend Positive macro velocity
Macro velocity	0.60
20-day / 200-day SMA	\$225.58 / \$201.68
Bollinger range	\$208.88 - \$242.28
Bollinger position	0.856



Options and volatility intelligence

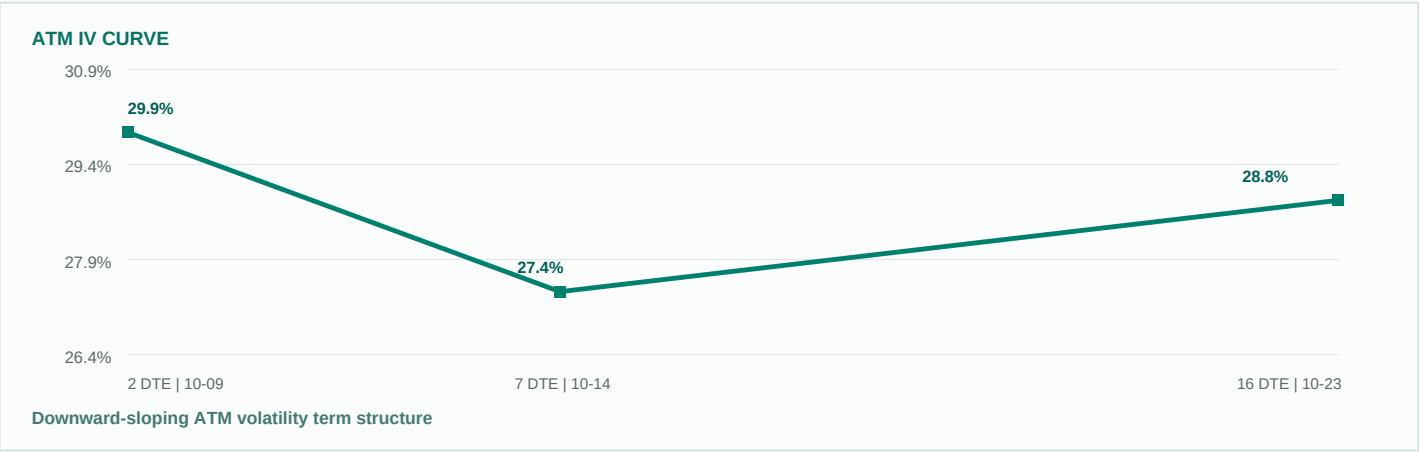
Structure, premium conditions and principal risks

IV rank	IV percentile	VVIX	SKEW
4 / 100	1 / 100	84.24	141.21

Market regime	Calm
Tail-risk regime	NORMAL TAIL RISK
Term structure	flat
Term slope	-1.08 pts
Skew read	balanced
Liquidity / quote coverage	97.2%
Options Snapshot IV sources	ATM: option chain Rank/percentile: fundamentals
Options Snapshot IV observed at	Oct 7, 2026 2:54 PM EDT
Options data quality	Coverage 88.9%

Option term structure

ATM implied-volatility curve by days to expiration



EXPIRATION	DTE	ATM IV	STATE
2026-10-09	2	29.9%	-
2026-10-14	7	27.4%	-
2026-10-23	16	28.8%	-

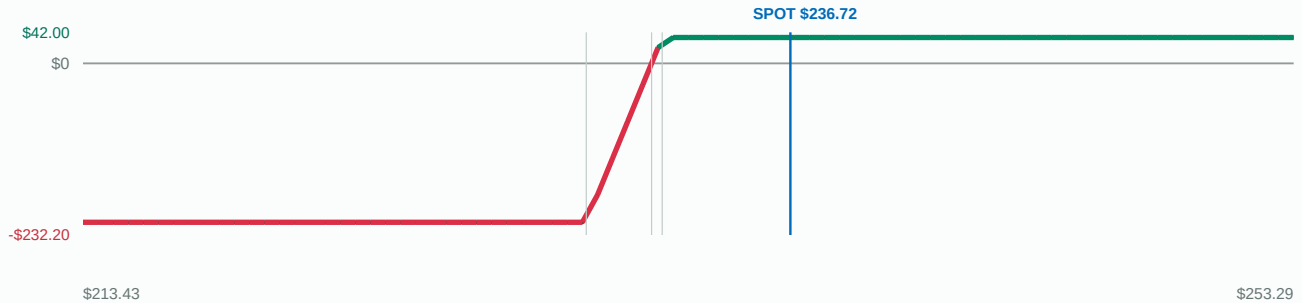


Reference spread payoff

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

Bull Put Spread reference

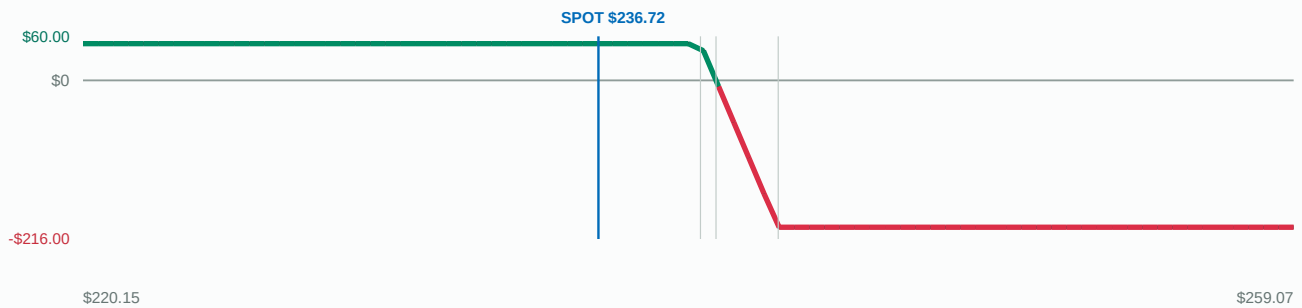
Short \$232.50 | Long \$230.00 | Width \$2.50 | Net credit \$0.35



Max profit \$35.00 | Max loss -\$215.00 | Break-even \$232.15 | Per contract at expiry

Bear Call Spread reference

Short \$240.00 | Long \$242.50 | Width \$2.50 | Net credit \$0.50



Max profit \$50.00 | Max loss -\$200.00 | Break-even \$240.50 | Per contract at expiry

Event and tail-risk context

Known event windows and broad volatility conditions

Next earnings date	2026-11-17
Earnings IV-crush risk	NOT MEASURED
VIX	15.14
VVIX	84.24
SKEW index	141.21
Observation confidence	high
Option quote quality	reliable
Contracts observed	106



Event and tail-risk context (continued)

Known event windows and broad volatility conditions

FIELD	VALUE
Contracts with quotes	103

Strategy fit

Generalized structure fit; not a personalized recommendation

Market structure

The NVDA option market remains bullish despite a recent pullback from record highs. Implied volatility is elevated, reflecting investor anticipation for upcoming earnings and continued strong demand for AI chips. The term structure shows a slight negative slope, suggesting that near-term options are priced with higher volatility than longer-dated options. Bullish sentiment is supported by the skew, which is balanced, indicating equal probability of both upside and downside moves.

Options context

NVDA Option Market Prices in Continued Bullishness Despite Recent Pullback

Wheel context

The recent pullback presents an opportunity for investors to buy dips in NVDA. The stock remains above its key moving averages and technical indicators suggest a continued uptrend.

Observed evidence

Implied volatility is elevated at 29.21%, reflecting investor anticipation for upcoming earnings and continued strong demand for AI chips. | The term structure shows a slight negative slope, suggesting that near-term options are priced with higher volatility than longer-dated options. | The skew is balanced, indicating equal probability of both upside and downside moves.

Principal risks to monitor

Elevated valuations could lead to a correction if growth expectations are not met.



Fundamentals and events

Business quality, valuation and upcoming event context

Market capitalization	P/E (TTM)
\$5.77T	30.21
ROE	Revenue growth
110.1%	100.1%
EPS growth	Operating margin
204.1%	65.2%
Net profit margin	Gross margin
63.7%	-
Free cash flow CAGR	Debt / equity
83.1%	0.05
Dividend yield	Beta
0.0%	2.26
52-week range	
\$164.27 - \$240.10	

Company or fund profile

Issuer identity and classification

Name	Market
NVIDIA Corp	NYSE
Industry	Country
Semiconductors	US
Currency	IPO date
USD	1999-01-22
Shares outstanding	52-week return
24.20B	27.3%
Book value per share	Revenue per share
\$9.48	\$12.48
Website	nvidia.com



Latest strategy observation

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

NVDA Covered Call signal Covered Call 2026-10-07 At signal \$241.81 Current \$237.54 SHORT Option \$242.50 B \$1.43 / A \$1.45 Conservative CR \$1.44	Oct 6, 2026 10:08 AM EDT
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Complete technical details

Full supporting indicator set used by the symbol detail experience

Volatility and options market

Price movement and premium conditions

ATR	\$5.61
ATR as % of price	2.4%
Volatility environment	medium
Current IV	29.2%
IV rank	4 / 100
IV percentile	1 / 100
Technical Snapshot IV source	Private fundamentals snapshot
Technical Snapshot IV observed at	Oct 7, 2026 7:31 PM EDT

Technical health and risk radar

Derived indicator health and event context

Overall health	81 / 100
Trend health	92 / 100
Momentum health	83 / 100
Volatility health	75 / 100
Structure health	64 / 100
Earnings risk / date	low 2026-11-17
Macro risk	unknown
Volatility risk	medium
Structure risk	medium

Structural indicator levels

Moving averages, volatility bands and observed trading ranges

SMA (20 / 50 / 200)	\$225.58 / \$220.58 / \$201.68
EMA (9 / 21)	\$233.19 / \$228.11
Bollinger upper / middle / lower	\$242.28 / \$225.58 / \$208.88



Structural indicator levels (continued)

Moving averages, volatility bands and observed trading ranges

FIELD	VALUE
Bollinger %B	0.856
True high / low	\$239.24 / \$236.38
5-day true high / low	\$243.37 / \$228.16

Three-day indicator history

Short-horizon change and the underlying three-session observations

INDICATOR	3-DAY CHANGE	SESSION 1 / 2 / 3
SMA20	0.598	-
SMA50	0.768	-
MVWAP20	0.499	-
MACD	0.470	-
RSI	0.470	-
Volume	-10023741.000	-
ATR	-0.099	-
T1	-	4.69 / 225.72 / 243.37 / 238.90
T2	-	4.17 / 225.14 / 240.10 / 233.95
T3	-	3.49 / 224.78 / 237.88 / 230.86



Detailed options evidence

Supporting option-chain, execution and data-quality observations

Underlying price at observation	\$236.72
Options Snapshot IV sources	ATM: option chain Rank/percentile: fundamentals
Options Snapshot IV observed at	Oct 7, 2026 2:54 PM EDT
Options data coverage	88.9%
SKEW regime	HIGH TAIL RISK SKEW
VVIX regime	VVIX FLAT
Front expiration / DTE	2026-10-09 2 DTE
Front at-the-money IV	29.9%
25-delta skew	2.54
Put / Call 25-delta	\$232.50 Delta -0.219 / \$240.00 Delta 0.278
Median option bid/ask spread	2.6%
Bid/ask spread	-
Contracts observed / quoted	106 / 103

Price context

Last Price: 236.72 | Bid: 236.71 | Ask: 236.72 | Previous Close: 239.25 | Change: -2.53 | Daily change: -1.06% | Update Time: 2026-10-07T14:54:12.535743-04:00 | Latest History Date: 2026-10-07 | Latest History Price: 236.72

Historical context

Trading-day sample: 60 sessions | First Date: 2026-07-15 | Latest Date: 2026-10-07 | Latest Price: 236.72 | Max Drawdown 60d Percent: -10.58%

Fundamental context

Current Iv Percent: 29.21% | Iv Rank: 4.24 | Iv Percentile: 1.20 | Next Earnings Date: 2026-11-17 | Ex Dividend Date: 2026-09-09



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.

Performance and scenario limitations

Past, hypothetical, back-tested, simulated and model-derived results are not indicative of future results. Strategy statistics may exclude commissions, fees, taxes, slippage, early assignment, execution constraints and other costs unless expressly stated. Actual outcomes may differ materially.

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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Options Disclosure Document	theocc.com / Options Disclosure Document