

NVDA

Options Strategy Report · Generated November 25, 2025 15:12



Investment Required

\$670.00

Capital Required

MAX RISK

\$670.00

MAX REWARD

\$16,830.00

STRATEGY

Long Put

📚 What is Long Put?

Buying a Long Put gives you the right to sell stock at a specific price. This is a bearish strategy or can be used to protect stock you own. Your risk is limited to the premium paid, while profit potential is substantial if the stock falls.

Key Points: ✓ Substantial profit potential ✓ Limited risk (only premium paid) ✓ Can hedge stock positions ✗ Loses value over time (theta decay) ✗ Requires stock to move significantly to profit

📊 Quick Facts

TICKER	NVDA
RESULTS FOLDER	NVDA_20251125_151218
RUN TIMESTAMP	20251125_151218
REPORT GENERATED	November 25, 2025 15:12
MAX RISK	\$670.00

POTENTIAL REWARD	\$16,830.00
VOLATILITY FORECAST	Volatility remains subdued versus long-run norms.
SENTIMENT SCORE	0.7

📋 Executive Summary

The Bearish argument wins as the high-conviction technical breakdown, confirmed by falling volume and specific competitive threats, overrides the general positive sentiment and long-term moving average support.

- Buy To Open Long Put (Medium conviction)
- Risk envelope: \$670.00 max risk / \$16,830.00 potential reward.
- Technical view: Neutral bias with RSI 32.9 and Bearish MACD crossover.
- Volatility remains subdued versus long-run norms.

Market Snapshot

Price	\$170.58
Price Date	November 25, 2025
IV Rank	33.2
Technical Bias	Neutral
Sentiment	Multi-source sentiment analysis across 2 data source(s) indicates a strongly positive outlook (score=0.73, confidence=high).

🎯 Your Recommended Trade

Strategy: Long Put · Action: Buy To Open · Quantity: 1 · Conviction: **MEDIUM**

Key Metrics

Capital Required	\$670.00
Target Expiration	December 05, 2025
Days to Expiration	10 days

Trade Components

Action	Type	Strike	Expiration	Contract	Quantity	Key Greeks
Buy	Put	\$175.00	December 05, 2025	NVDA251205P00175000	1	Delta: -0.67 Gamma: 0.04 Theta: -0.18 Vega: 0.10 IV: 0.35

Our Market View

The Bearish argument wins as the high-conviction technical breakdown, confirmed by falling volume and specific competitive threats, overrides the general positive sentiment and long-term moving average support.

Technical Analysis

Primary Bias: NEUTRAL

Technical Analysis Report: NVDA

Date: 2025-11-25 Latest Close: \$170.58

1. Primary Trend Identification

The primary trend is **Bullish** but under significant short-term pressure.

- SMA 50 (\$186.47) vs. SMA 200 (\$153.15):** The 50-day SMA is currently well above the 200-day SMA, indicating a **Golden Cross** structure and a long-term bullish trend.
- Price Relationship:** However, the current price (\$170.58) is **below** the SMA 50, signaling a short-term downtrend within the broader bullish structure. The price is still significantly **above** the SMA 200, confirming the long-term strength.

2. Momentum Assessment

Momentum is strongly **Bearish** and approaching oversold conditions.

- RSI (32.93):** The RSI is in the lower end of the neutral zone, rapidly approaching the oversold threshold (30). This suggests strong selling pressure but also implies that a short-term bounce could be imminent if selling exhaustion occurs.

- **MACD Signal (Bearish Crossover):** The MACD (-2.85) is significantly below the Signal line (-0.43), resulting in a large negative histogram (-2.41). This confirms strong, accelerating bearish momentum. The recent crossover was bearish, indicating sellers are firmly in control.

3. Volatility & Levels Analysis

Volatility is moderate, and the price is testing a critical lower boundary.

- **Bollinger Bands:** The price (\$170.58) is currently trading **below the Lower Bollinger Band (\$171.76)**. This is a statistically rare event (a price position of -0.03) and suggests the stock is extremely stretched to the downside, often preceding a mean reversion or bounce.
- **Key Support Levels:**
 - **Immediate Support (Recent Low):** \$169.55
 - **Major Support (SMA 200):** \$153.15
- **Key Resistance Levels:**
 - **Immediate Resistance (Lower BB / EMA 20):** \$171.76 (Lower BB) / \$186.05 (EMA 20)
 - **Major Resistance (Supertrend):** \$208.02

4. Synthesis of Signals

The combined signals point to an overwhelming short-term bearish bias, despite the long-term bullish foundation.

- **Volume (OBV):** The OBV trend is **falling**, confirming that selling volume is dominating buying volume, validating the recent price decline.
- **Candlestick Patterns:** The recent **Marubozu** and **Bearish Engulfing** patterns are powerful bearish signals, indicating strong conviction from sellers and a lack of buyer interest.
- **Supertrend Signal:** The Supertrend remains firmly **bearish** with a level of \$208.02, reinforcing the current downtrend.
- **Short-Term Bias:** The price is trading below all key short-term moving averages (EMA 20, SMA 50), the MACD is strongly negative, and the RSI is nearing oversold territory. The price breaking below the Lower Bollinger Band suggests a potential capitulation event.

Technical Outlook Summary

Metric	Status	Interpretation
Primary Trend (Long-Term)	Bullish (Golden Cross)	Underlying strength remains.
Short-Term Trend	Bearish	Price below SMA 50 and EMA 20.
Momentum (RSI/MACD)	Strongly Bearish	High selling pressure; RSI nearing oversold.
Volatility (BB)	Extreme Downside	Price below Lower Bollinger Band.
Volume (OBV)	Falling	Selling volume dominates.
Candlesticks	Strongly Bearish	Confirms seller conviction.

Overall Technical Bias: Bearish

The stock is experiencing a sharp, high-conviction sell-off. While the long-term trend remains bullish, the short-term technicals are overwhelmingly negative. The price is extremely stretched to the downside (below the Lower BB and near the recent low), which could trigger a temporary relief bounce, but the

overall momentum and trend indicators suggest further downside is likely unless key resistance levels are reclaimed.

Key Price Levels to Watch:

Level Type	Price	Significance
Critical Support	\$169.55	Recent low. A break below this level confirms continuation of the sharp downtrend.
Major Support	\$153.15	SMA 200. The ultimate line of defense for the long-term bullish trend.
Immediate Resistance	\$171.76	Lower Bollinger Band. Reclaiming this level is the first sign of a potential bounce.
Short-Term Resistance	\$186.05	EMA 20. Reclaiming this level would neutralize the short-term bearish bias.

Technical Indicators

Indicator	Value	Interpretation
Latest Close	\$170.58	Close on November 25, 2025
RSI	32.9	Neutral
MACD Histogram	-2.414	Bearish
Supertrend Level	\$208.02	Bearish
On-Balance Volume	1,174,653,250	Falling
SMA 50	\$186.47	Below
SMA 200	\$153.15	Above
EMA 20	\$186.05	Below
Bollinger Band Width	38.44	Price position -3.1%

Key Levels & Patterns

Recent High	\$212.19
Recent Low	\$169.55

- **Marubozu** on November 20, 2025 · Bearish
- **Bearish Engulfing** on November 20, 2025 · Bearish

Fundamental Analysis

Key Financial Ratios

Pe Ratio	N/A
Ps Ratio	N/A
Debt To Equity	N/A
Current Ratio	N/A

Market Sentiment

Overall Score: 0.7 · Multi-source sentiment analysis across 2 data source(s) indicates a strongly positive outlook (score=0.73, confidence=high).

Recent Headlines

TITLE	PUBLISHER	DATE	SUMMARY
Google nears \$4T: Could Alphabet stock mirror Nvidia's rise?	Yahoo Finance Video	November 25, 2025 14:50 UTC	Enhanced lexical analysis: 7 positive, 0 negative terms
Retail sales, Alphabet chips for Meta, Dick's earnings: 3 Things	Yahoo Finance Video	November 25, 2025 14:12 UTC	Enhanced lexical analysis: 5 positive, 0 negative terms
Investors fearful of AI bubble burst are missing out: Strategist	Yahoo Finance Video	November 24, 2025 21:47 UTC	Enhanced lexical analysis: 2 positive, 8 negative terms
Amazon to invest \$50 billion in data centers to power US government AI efforts	Yahoo Finance	November 24, 2025 18:12 UTC	Enhanced lexical analysis: 4 positive, 0 negative terms
Alibaba's Qwen AI draws 10M downloads, Trump-Nvidia latest	Yahoo Finance Video	November 24, 2025 15:49 UTC	Enhanced lexical analysis: 4 positive, 1 negative terms

Volatility & Risk Assessment

IV Rank	33.2
Term Structure	Backwardation: Short-term options imply higher volatility than longer-dated contracts.
Skew Analysis	Calls imply higher volatility than puts, suggesting upside exposure demand.

Volatility Outlook

Volatility remains subdued versus long-run norms.

Final Recommendation

Proceed with trade, monitoring IV Rank at 33.2 and respecting the medium conviction profile.

Risk Profile Adjustments

INVESTOR PROFILE	RECOMMENDED ADJUSTMENT
Safe	Operate within baseline risk budget; IV Rank is mid-range.
Neutral	Ensure Long Put positioning reflects medium conviction with appropriate Greeks.
Risky	Maintain base exposure; avoid leverage expansion without stronger conviction.

DISCLAIMER: This report is prepared by the Quant13 multi-agent research framework and does not constitute investment advice.

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