



Amazon.com Inc / AMZN

Equity | Generated Oct 13, 2026 11:30 PM EDT

Current price	Daily move	Bid / Ask	Previous close
\$258.58	-0.95 -0.37%	-/-	\$259.53

Market	NYSE
Industry	Retail
Market data as of	Oct 13, 2026 11:30 PM EDT

JW Intelligence Report

Complete | 3 of 3 sections | Oct 13, 2026 7:50 PM EDT

JW Rank	Rank label	Confidence	IV percentile
74.5 / 100	Constructive	high	74 / 100
Model reference	Upside scenario	Risk reference	Wheel strategy fit
\$257.00	\$270.00	\$249.50	78 / 100

Options stance	bullish
Tail-risk safety	32 / 100
JW Rank data coverage / as of	98.6% Oct 13, 2026 7:50 PM EDT

Key insight

AMZN Option Market Implies Continued Growth and Upside Potential

Market read

The AMZN option market displays a bullish sentiment, pricing in continued growth and potential upside. The term structure is backwardated, with near-term implied volatility higher than further out expirations, suggesting anticipation of upcoming events like earnings. While recent price action has pulled back from summer highs, the underlying strength of AWS revenue growth, large backlog, and positive analyst commentary contribute to the bullish outlook. However, uncertainty surrounding capex payback timing, potential acquisitions, and the upcoming earnings report warrants caution.

Strategy context

The option market suggests a potential for upside movement in AMZN's price, particularly leading up to the earnings release. Investors may be looking to capitalize on this anticipated volatility.



JW AI conclusions

Short- and medium-term model interpretation

AI context bias

Bullish

AI analysis updated

Oct 13, 2026 1:57 PM EDT

Short-term scenario

Cautiously constructive for 1-3 weeks: prefer scaling in on dips toward support rather than chasing strength, with smaller size into the Oct 29 earnings event. Binary earnings and capex commentary create elevated uncertainty; this is not a recommendation.

Three-month outlook

Moderately positive but highly uncertain. Confirmation of continued AWS acceleration and credible capex discipline could support a retest of prior highs and a move toward the high-\$270s to low-\$300s, consistent with the direction (not the magnitude) of widely published analyst targets. Risks include weaker-than-expected growth or guidance, prolonged free-cash-flow pressure, competitive or regulatory setbacks, and broader market weakness. Three-month results depend on data not yet released; analyst targets and historical patterns are not guarantees.

Market sentiment

Recent X discussion is mostly constructive to bullish. Higher-engagement posts highlight the ~20x trailing earnings multiple, AWS growth and large backlog, advertising growth, margin trends, and consensus targets near \$330 with very few sell ratings; some describe it as one of the better Mag7 risk-reward setups and note notable investor interest. Offsetting comments flag possible technical bull-trap risk after earlier rejection near highs and ongoing free-cash-flow pressure from capex. Fresh posts also reference the Anthropic stake and reported Decart talks. Uncertainty: social posts are anecdotal, often promotional, and sentiment can reverse abruptly; they are not a reliable forecast.

Supporting evidence

The term structure is backwardated, indicating higher near-term volatility likely driven by anticipation of the October 29th earnings release. | Put 25 delta skew is slightly negative, suggesting a slight preference for call options over put options. | Analyst consensus remains strongly bullish with average price targets clustered around \$322-\$331. | Recent X discussions are largely constructive to bullish, highlighting strong fundamentals and growth prospects.

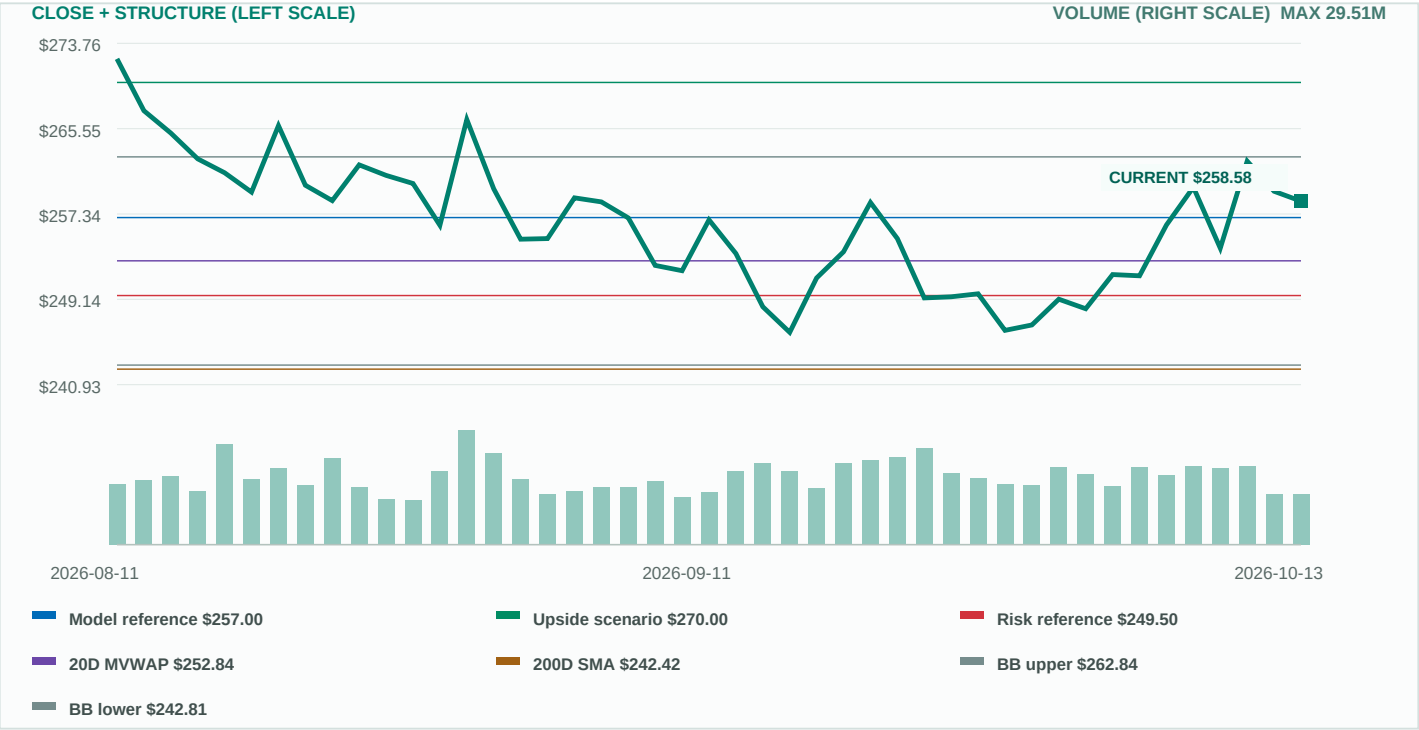
Risk watch

Earnings results could significantly impact the stock price, both positively and negatively. | Uncertainties surrounding capex payback timing and potential acquisitions could create market volatility.



Enhanced price structure

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

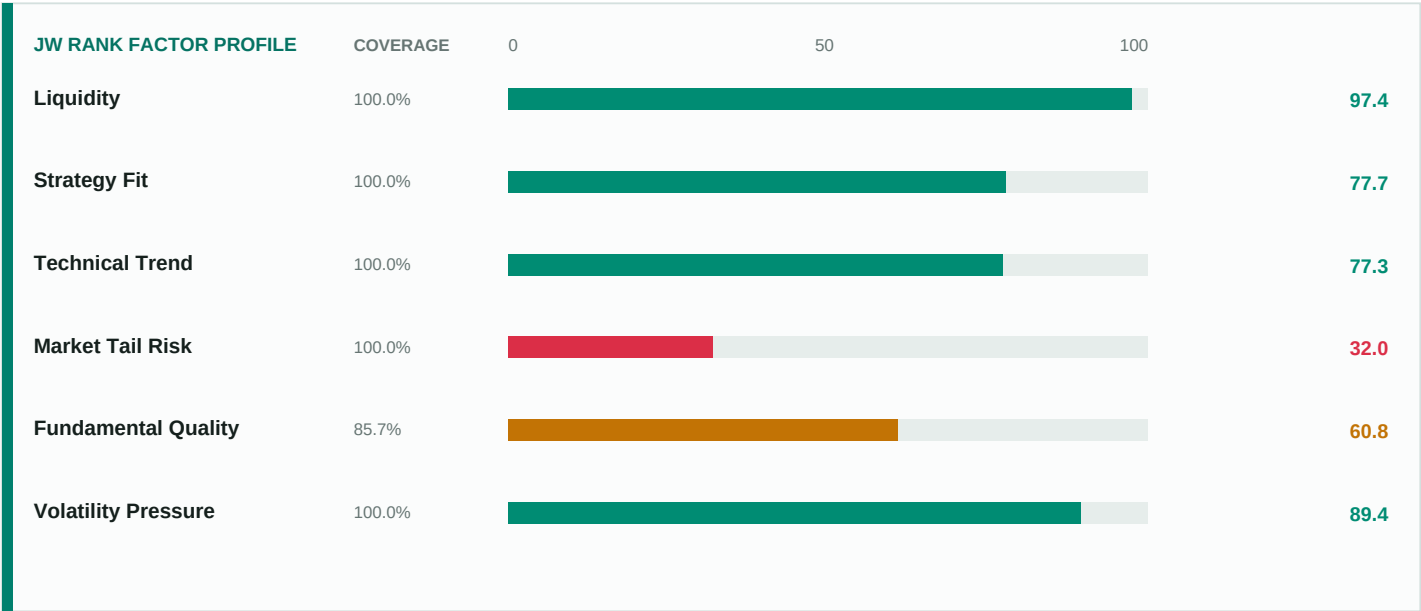


45 complete trading-session observations



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)	57.63 / 54.45 / 52.85
RSI velocity	1.21
MACD line / signal / histogram	0.97 / - / -0.36
MACD acceleration	0.46
Stochastic K / D	83.00 / 82.52

Institutional footprints

Volume-weighted cost, price location and flow

Current read	Above institutional MVWAP Accumulation bias
Institutional flow	0.33
20-day MVWAP	\$252.84
Price vs 20-day MVWAP	+2.27%
Daily reference VWAP	\$259.95
Price vs daily reference	-0.53%
Volume	13.06M

Structural context

Long-term trend and volatility boundaries

Current read	Above 200-day trend Positive macro velocity
Macro velocity	0.36
20-day / 200-day SMA	\$252.83 / \$242.42
Bollinger range	\$242.81 - \$262.84
Bollinger position	0.787



Options and volatility intelligence

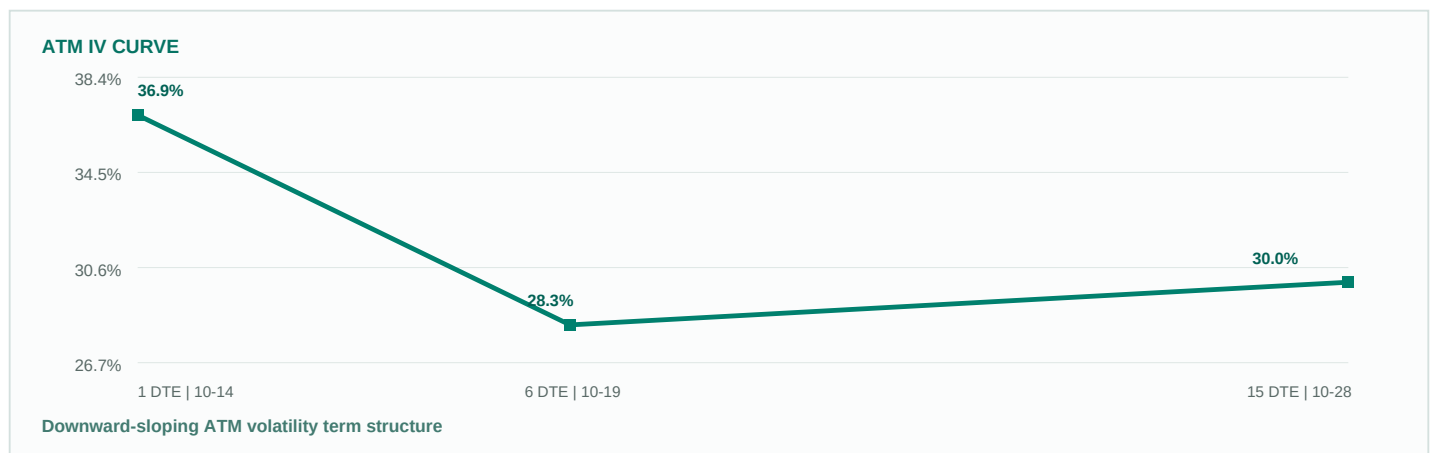
Structure, premium conditions and principal risks

IV rank	IV percentile	VVIX	SKEW
61 / 100	74 / 100	85.87	155.06

Market regime	DANGER ZONE
Tail-risk regime	NORMAL TAIL RISK
Term structure	backwardation
Term slope	-6.85 pts
Skew read	balanced
Liquidity / quote coverage	93.4%
Options Snapshot IV sources	ATM: option chain Rank/percentile: fundamentals
Options Snapshot IV observed at	Oct 13, 2026 2:38 PM EDT
Options data quality	Coverage 88.9%

Option term structure

ATM implied-volatility curve by days to expiration



EXPIRATION	DTE	ATM IV	STATE
2026-10-14	1	36.9%	-
2026-10-19	6	28.3%	-
2026-10-28	15	30.0%	-

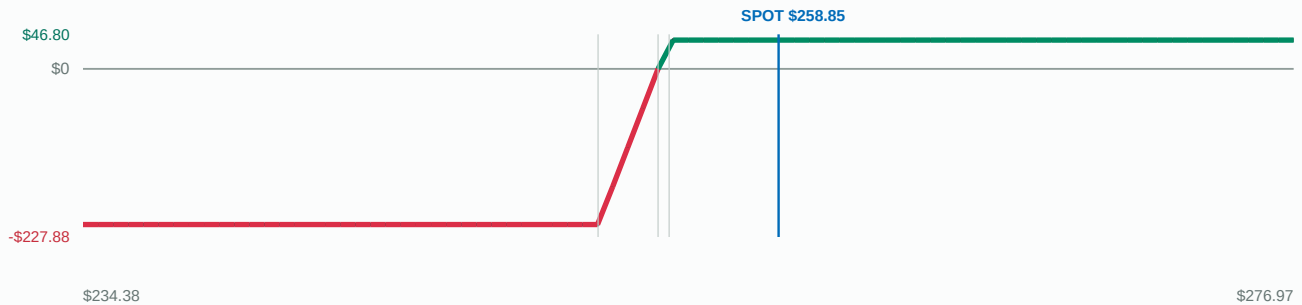


Reference spread payoff

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

Bull Put Spread reference

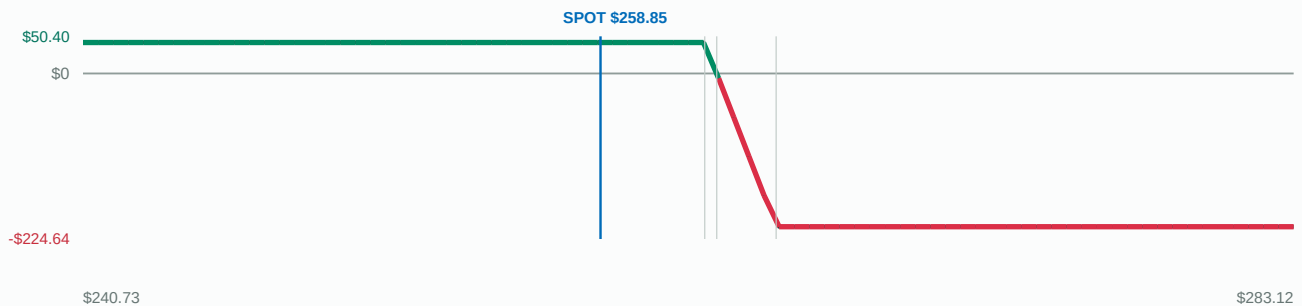
Short \$255.00 | Long \$252.50 | Width \$2.50 | Net credit \$0.39



Max profit \$39.00 | Max loss -\$211.00 | Break-even \$254.61 | Per contract at expiry

Bear Call Spread reference

Short \$262.50 | Long \$265.00 | Width \$2.50 | Net credit \$0.42



Max profit \$42.00 | Max loss -\$208.00 | Break-even \$262.92 | Per contract at expiry

Event and tail-risk context

Known event windows and broad volatility conditions

Next earnings date	2026-10-29
Earnings IV-crush risk	NOT MEASURED
VIX	15.42
VVIX	85.87
SKEW index	155.06
Observation confidence	high
Option quote quality	reliable
Contracts observed	122



Event and tail-risk context (continued)

Known event windows and broad volatility conditions

FIELD	VALUE
Contracts with quotes	114

Strategy fit

Generalized structure fit; not a personalized recommendation

Market structure

The AMZN option market displays a bullish sentiment, pricing in continued growth and potential upside. The term structure is backwardated, with near-term implied volatility higher than further out expirations, suggesting anticipation of upcoming events like earnings. While recent price action has pulled back from summer highs, the underlying strength of AWS revenue growth, large backlog, and positive analyst commentary contribute to the bullish outlook. However, uncertainty surrounding capex payback timing, potential acquisitions, and the upcoming earnings report warrants caution.

Options context

AMZN Option Market Implies Continued Growth and Upside Potential

Wheel context

The option market suggests a potential for upside movement in AMZN's price, particularly leading up to the earnings release. Investors may be looking to capitalize on this anticipated volatility.

Observed evidence

The term structure is backwardated, indicating higher near-term volatility likely driven by anticipation of the October 29th earnings release. | Put 25 delta skew is slightly negative, suggesting a slight preference for call options over put options. | Analyst consensus remains strongly bullish with average price targets clustered around \$322-\$331. | Recent X discussions are largely constructive to bullish, highlighting strong fundamentals and growth prospects.

Principal risks to monitor

Earnings results could significantly impact the stock price, both positively and negatively. | Uncertainties surrounding capex payback timing and potential acquisitions could create market volatility.



Fundamentals and events

Business quality, valuation and upcoming event context

Market capitalization	P/E (TTM)
\$2.80T	20.92
ROE	Revenue growth
30.5%	11.7%
EPS growth	Operating margin
-	12.1%
Net profit margin	Gross margin
17.4%	-
Free cash flow CAGR	Debt / equity
-21.6%	0.22
Dividend yield	Beta
-	1.52
52-week range	
\$196.00 - \$287.20	

Company or fund profile

Issuer identity and classification

Name	Market
Amazon.com Inc	NYSE
Industry	Country
Retail	US
Currency	IPO date
USD	1997-05-15
Shares outstanding	52-week return
10.76B	15.2%
Book value per share	Revenue per share
\$51.16	\$71.14
Website	amazon.com



Latest strategy observation

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

AMZN Covered Call signal	Oct 13, 2026 9:32 AM EDT
Covered Call 2026-10-14	
At signal \$259.86 Current \$258.58	
SHORT Option \$260.00 B \$2.05 / A \$2.12	
Conservative CR \$2.09	



Complete technical details

Full supporting indicator set used by the symbol detail experience

Volatility and options market

Price movement and premium conditions

ATR	\$5.70
ATR as % of price	2.2%
Volatility environment	medium
Current IV	39.7%
IV rank	61 / 100
IV percentile	74 / 100
Technical Snapshot IV source	Private fundamentals snapshot
Technical Snapshot IV observed at	Oct 13, 2026 3:50 PM EDT

Technical health and risk radar

Derived indicator health and event context

Overall health	87 / 100
Trend health	92 / 100
Momentum health	99 / 100
Volatility health	77 / 100
Structure health	71 / 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)	\$252.83 / \$258.35 / \$242.42
EMA (9 / 21)	\$256.51 / \$254.80
Bollinger upper / middle / lower	\$262.84 / \$252.83 / \$242.81



Structural indicator levels (continued)

Moving averages, volatility bands and observed trading ranges

FIELD	VALUE
Bollinger %B	0.787
True high / low	\$262.84 / \$258.42
5-day true high / low	\$263.70 / \$253.17

Three-day indicator history

Short-horizon change and the underlying three-session observations

INDICATOR	3-DAY CHANGE	SESSION 1 / 2 / 3
SMA20	0.363	-
SMA50	-0.070	-
MVWAP20	0.327	-
MACD	0.463	-
RSI	1.211	-
Volume	-2189154.670	-
ATR	0.005	-
T1	-	0.76 / 252.42 / 263.70 / 259.27
T2	-	0.38 / 252.18 / 262.80 / 254.06
T3	-	-0.41 / 251.86 / 259.92 / 253.78



Detailed options evidence

Supporting option-chain, execution and data-quality observations

Underlying price at observation	\$258.85
Options Snapshot IV sources	ATM: option chain Rank/percentile: fundamentals
Options Snapshot IV observed at	Oct 13, 2026 2:38 PM EDT
Options data coverage	88.9%
SKEW regime	HIGH TAIL RISK SKEW
VVIX regime	VVIX FLAT
Front expiration / DTE	2026-10-14 1 DTE
Front at-the-money IV	36.9%
25-delta skew	-0.07
Put / Call 25-delta	\$255.00 Delta -0.217 / \$262.50 Delta 0.250
Median option bid/ask spread	10.0%
Bid/ask spread	-
Contracts observed / quoted	122 / 114

Price context

Last Price: 258.85 | Bid: 258.84 | Ask: 258.87 | Previous Close: 259.53 | Change: -0.68 | Daily change: -0.26% | Update Time: 2026-10-13T14:38:56.579512-04:00 | Latest History Date: 2026-10-13 | Latest History Price: 258.86

Historical context

Trading-day sample: 60 sessions | First Date: 2026-07-21 | Latest Date: 2026-10-13 | Latest Price: 258.86 | Max Drawdown 60d Percent: -13.40%

Fundamental context

Current Iv Percent: 39.69% | Iv Rank: 61.45 | Iv Percentile: 73.71 | Next Earnings Date: 2026-10-29 | Ex Dividend Date: N/A



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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