Microsoft Corporation / MSFT

Equity | Generated Nov 11, 2026 11:31 PM EST

Current price	Daily move	Bid / Ask	Previous close
$520.51	-12.65 -2.37%	$520.00/$520.95	$533.16

Market	**NYSE**
Industry	**Technology**
Market data as of	**Nov 11, 2026 11:31 PM EST**

JW Intelligence Report

Complete | 3 of 3 sections | Nov 11, 2026 6:50 PM EST

JW Rank	Rank label	Confidence	IV percentile
65.7 / 100	Constructive	high	11 / 100

Model reference	Upside scenario	Risk reference	Wheel strategy fit
$518.00	$542.00	$508.00	71 / 100

Options stance	**neutral**
Tail-risk safety	**56 / 100**
JW Rank data coverage / as of	**100.0% | Nov 11, 2026 6:50 PM EST**

Key insight

MSFT Option Market Shows Balanced Sentiment Amidst Competition Concerns

Market read

The MSFT option market displays a neutral stance, with implied volatility reflecting balanced expectations for future price movement. While recent news regarding Anthropic's competitive AI tools has caused short-term pressure on the stock price, the options market does not yet indicate significant bearish sentiment. The term structure is in backwardation, suggesting that near-term options are priced at a premium compared to longer-dated options.

Strategy context

The balanced skew and backwardated term structure suggest that traders are not heavily positioned in either direction.

JW AI conclusions

Short- and medium-term model interpretation

AI context bias	**Bullish**
AI analysis updated	**Nov 11, 2026 1:56 PM EST**

Short-term scenario

Cautious tactical long only if support holds over the next 1-3 weeks; scale in rather than chase. A bounce toward the mid-$540s is plausible if Anthropic fears cool and Ignite commentary is constructive, but near-term momentum is soft and competition headlines can extend the dip. Uncertainty is high.

Three-month outlook

Moderately constructive over three months if Azure growth and AI monetization continue to offset productivity-suite worries, with analyst targets still implying mid-teens to low-20s percent upside from recent prices. Ignite and ongoing cloud demand are potential supports. Key uncertainties include whether new AI office tools erode Microsoft 365 economics (a large profit pool), AI capex intensity, China/supply and regulatory friction, and rate or valuation sensitivity. A base case of gradual recovery toward the mid-$550s to around $600 is possible if execution holds; a deeper pullback toward the high-$400s cannot be ruled out if competition fears or macro conditions worsen. This is not a forecast or recommendation.

Market sentiment

Recent posts focus on MSFT lagging a broader tech/AI bounce and link the drop to Anthropic productivity tools challenging Office. Commentary often notes Microsoft’s dual role as investor/partner and competitor; some treat the move as sentiment-driven given still-strong Azure commentary. Engagement on the latest posts is low. Near-term tone is cautious/mixed; longer-horizon AI and cloud views remain more constructive among some traders. Uncertainty: the X sample is small, low-engagement, and not a reliable proxy for institutional positioning.

Supporting evidence

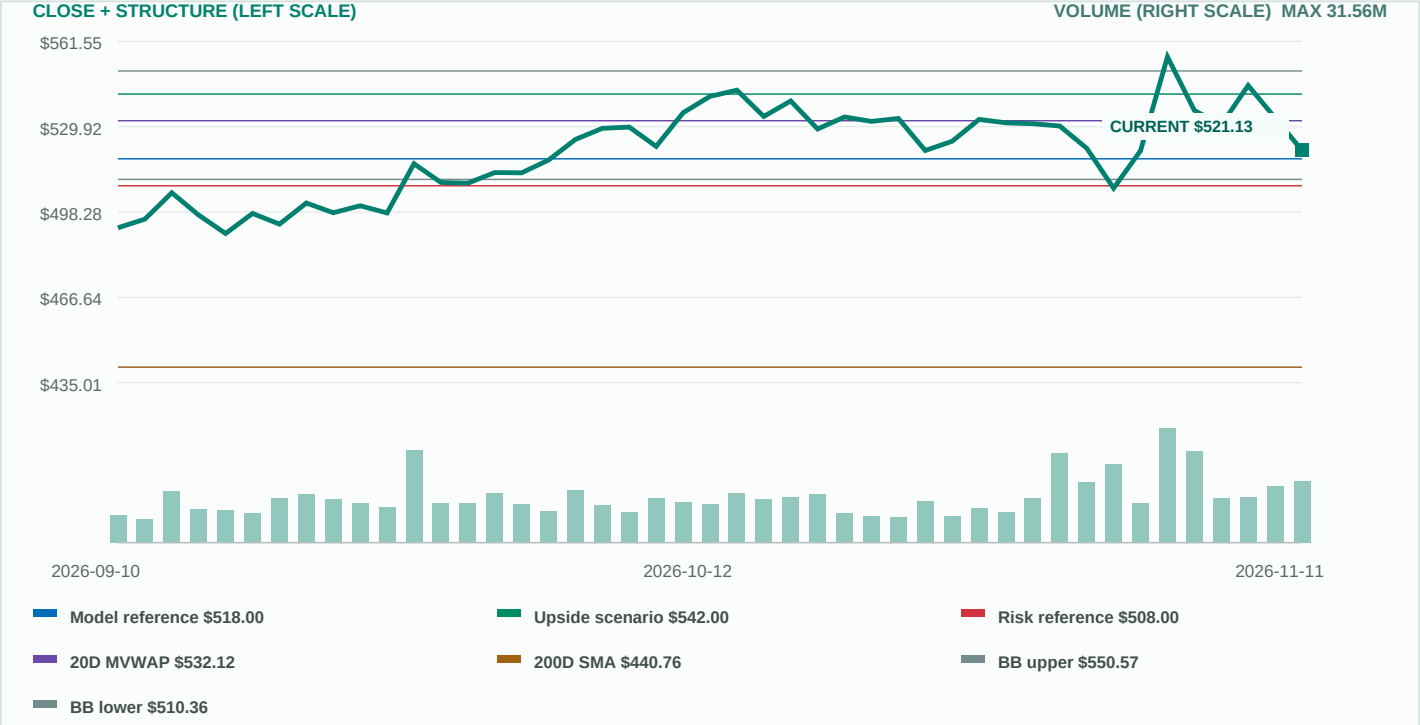
The current IV percentile of 22.71 suggests average volatility expectations for MSFT. | The delta 25 skew is balanced at 2.75 points, indicating neutral directional bias in the market. | The term structure shows backwardation with a slope of -5.58 points, implying higher implied volatility for near-term options compared to longer-dated ones.

Risk watch

Competition from AI productivity tools like Anthropic's Claude Sheets could impact Microsoft 365 growth and profitability.

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	Institutional flow	Structure	Volatility
strong_bull	Below MVWAP	Above 200D trend	medium

Decision indicators

Detailed momentum, institutional and structural observations

Momentum kinematics

Direction, velocity and oscillator state

Current read	**STRONG BULL | neutral | MACD decelerating**
Trend signal	**STRONG BULL**
RSI signal	**neutral**
RSI (7 / 14 / 21)	**43.19 / 47.68 / 50.21**
RSI velocity	**-1.49**
MACD line / signal / histogram	**3.59 / - / 4.70**
MACD acceleration	**-0.26**
Stochastic K / D	**52.03 / 56.49**

Institutional footprints

Volume-weighted cost, price location and flow

Current read	**Below institutional MVWAP | Distribution bias**
Institutional flow	**-0.32**
20-day MVWAP	**$532.12**
Price vs 20-day MVWAP	**-2.18%**
Daily reference VWAP	**$524.78**
Price vs daily reference	**-0.81%**
Volume	**16.87M**

Structural context

Long-term trend and volatility boundaries

Current read	**Above 200-day trend | Negative macro velocity**
Macro velocity	**-0.31**
20-day / 200-day SMA	**$530.47 / $440.76**
Bollinger range	**$510.36 - $550.57**
Bollinger position	**0.268**

Options and volatility intelligence

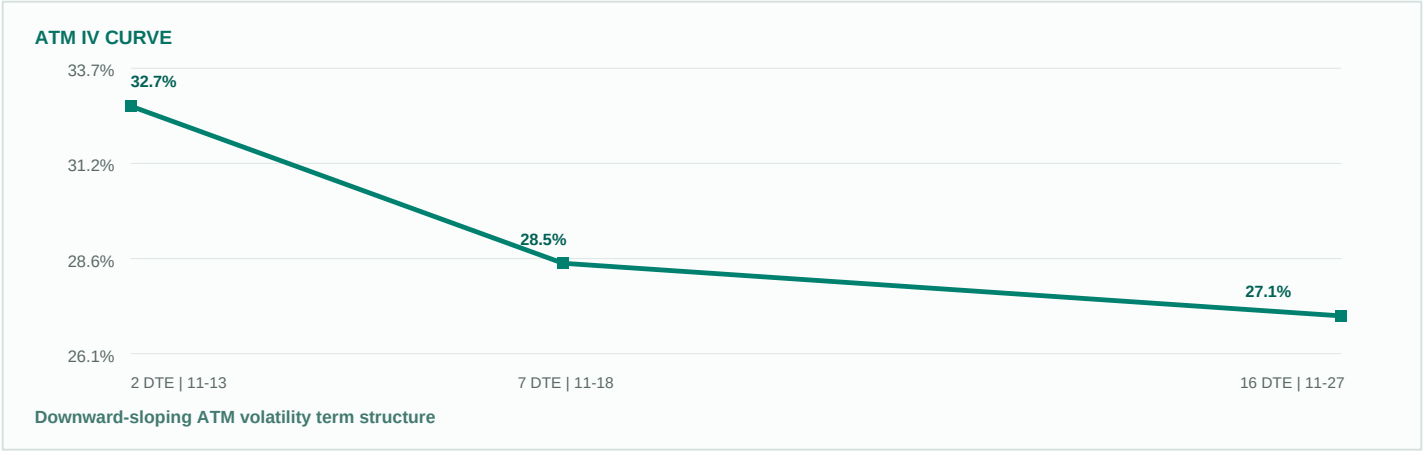
Structure, premium conditions and principal risks

IV rank	IV percentile	VVIX	SKEW
26 / 100	**23 / 100**	**92.72**	**151.12**

Market regime	**Calm**
Tail-risk regime	**NORMAL TAIL RISK**
Term structure	**backwardation**
Term slope	**-5.58 pts**
Skew read	**balanced**
Liquidity / quote coverage	**100.0%**
Options Snapshot IV sources	**ATM: option chain | Rank/percentile: fundamentals**
Options Snapshot IV observed at	**Nov 11, 2026 2:38 PM EST**
Options data quality	**Coverage 88.9%**

Option term structure

ATM implied-volatility curve by days to expiration



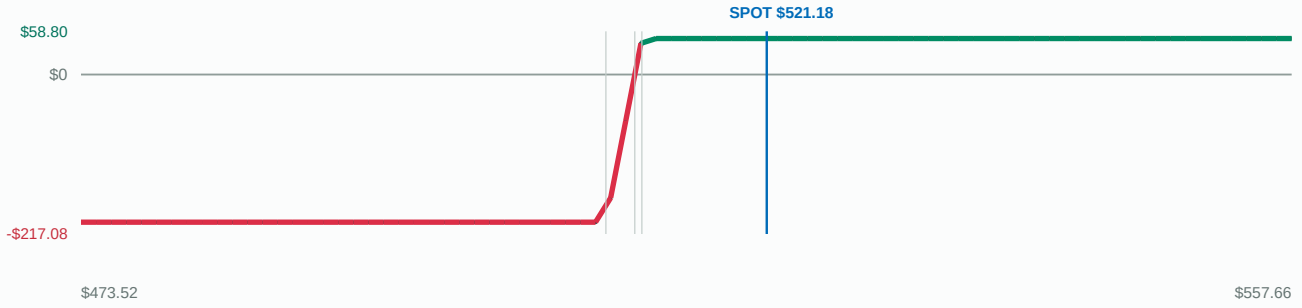
EXPIRATION	DTE	ATM IV	STATE
2026-11-13	2	32.7%	-
2026-11-18	7	28.5%	-
2026-11-27	16	27.1%	-

Reference spread payoff

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

Bull Put Spread reference

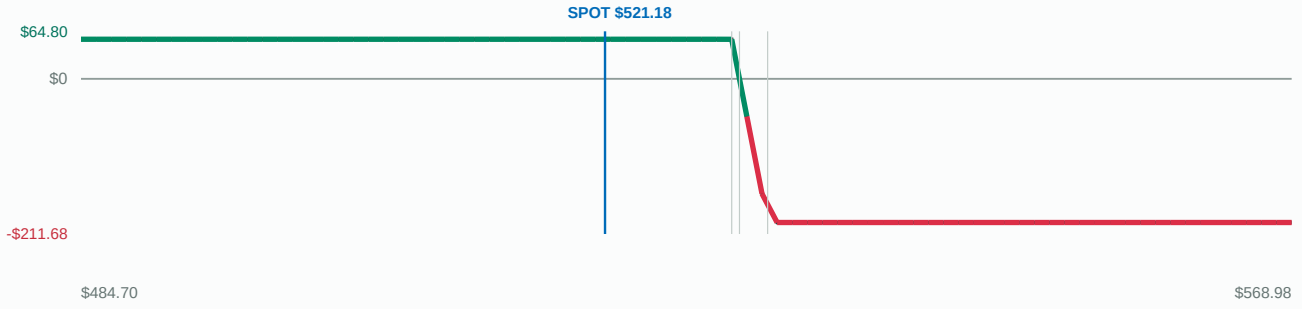
Short $512.50 | Long $510.00 | Width $2.50 | Net credit $0.49



Max profit $49.00 | Max loss -$201.00 | Break-even $512.01 | Per contract at expiry

Bear Call Spread reference

Short $530.00 | Long $532.50 | Width $2.50 | Net credit $0.54



Max profit $54.00 | Max loss -$196.00 | Break-even $530.54 | Per contract at expiry

Event and tail-risk context

Known event windows and broad volatility conditions

Next earnings date	**2027-01-27**
Earnings IV-crush risk	**NOT MEASURED**
VIX	**17.69**
VVIX	**92.72**
SKEW index	**151.12**
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 MSFT option market displays a neutral stance, with implied volatility reflecting balanced expectations for future price movement. While recent news regarding Anthropic's competitive AI tools has caused short-term pressure on the stock price, the options market does not yet indicate significant bearish sentiment. The term structure is in backwardation, suggesting that near-term options are priced at a premium compared to longer-dated options.

Options context

MSFT Option Market Shows Balanced Sentiment Amidst Competition Concerns

Wheel context

The balanced skew and backwardated term structure suggest that traders are not heavily positioned in either direction.

Observed evidence

The current IV percentile of 22.71 suggests average volatility expectations for MSFT. | The delta 25 skew is balanced at 2.75 points, indicating neutral directional bias in the market. | The term structure shows backwardation with a slope of -5.58 points, implying higher implied volatility for near-term options compared to longer-dated ones.

Principal risks to monitor

Competition from AI productivity tools like Anthropic's Claude Sheets could impact Microsoft 365 growth and profitability.

Fundamentals and events

Business quality, valuation and upcoming event context

Market capitalization **$3.96T**	P/E (TTM) **28.39**
ROE **33.2%**	Revenue growth **16.1%**
EPS growth **22.8%**	Operating margin **47.0%**
Net profit margin **41.2%**	Gross margin **-**
Free cash flow CAGR **3.6%**	Debt / equity **0.24**
Dividend yield **0.8%**	Beta **1.06**
52-week range **$349.20 - $559.15**	

Company or fund profile

Issuer identity and classification

Name **Microsoft Corporation**	Market **NYSE**
Industry **Technology**	Country **US**
Currency **USD**	IPO date **1986-03-13**
Shares outstanding **7.43B**	52-week return **9.7%**
Book value per share **$63.35**	Revenue per share **$46.53**
Website **microsoft.com / En In**	

Latest strategy observation

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

MSFT Covered Call signal

Nov 10, 2026 11:53 AM EST

Covered Call | 2026-11-11

At signal $543.26 | Current $520.51

SHORT **Option $545.00 B $2.81 / A $2.91**

Conservative | CR $2.86

Complete technical details

Full supporting indicator set used by the symbol detail experience

Volatility and options market

Price movement and premium conditions

ATR	**$15.87**
ATR as % of price	**3.0%**
Volatility environment	**medium**
Current IV	**23.2%**
IV rank	**18 / 100**
IV percentile	**11 / 100**
Technical Snapshot IV source	**Private fundamentals snapshot**
Technical Snapshot IV observed at	**Nov 11, 2026 6:31 PM EST**

Technical health and risk radar

Derived indicator health and event context

Overall health	**82 / 100**
Trend health	**92 / 100**
Momentum health	**87 / 100**
Volatility health	**64 / 100**
Structure health	**77 / 100**
Earnings risk / date	**low | 2027-01-27**
Macro risk	**unknown**
Volatility risk	**medium**
Structure risk	**low**

Structural indicator levels

Moving averages, volatility bands and observed trading ranges

SMA (20 / 50 / 200)	**$530.47 / $518.20 / $440.76**
EMA (9 / 21)	**$531.23 / $529.07**
Bollinger upper / middle / lower	**$550.57 / $530.47 / $510.36**

Structural indicator levels (continued)

Moving averages, volatility bands and observed trading ranges

FIELD	VALUE
Bollinger %B	**0.268**
True high / low	**$534.76 / $518.45**
5-day true high / low	**$557.62 / $518.45**

Three-day indicator history

Short-horizon change and the underlying three-session observations

INDICATOR	3-DAY CHANGE	SESSION 1 / 2 / 3
SMA20	-0.314	**-**
SMA50	0.518	**-**
MVWAP20	-0.323	**-**
MACD	-0.262	**-**
RSI	-1.487	**-**
Volume	1552695.330	**-**
ATR	0.141	**-**
T1	-	**4.88 / 532.79 / 545.18 / 526.36**
T2	-	**5.23 / 533.33 / 548.28 / 530.61**
T3	-	**4.37 / 533.09 / 538.33 / 524.47**

Detailed options evidence

Supporting option-chain, execution and data-quality observations

Underlying price at observation	**$521.18**
Options Snapshot IV sources	**ATM: option chain | Rank/percentile: fundamentals**
Options Snapshot IV observed at	**Nov 11, 2026 2:38 PM EST**
Options data coverage	**88.9%**
SKEW regime	**HIGH TAIL RISK SKEW**
VVIX regime	**VVIX FALLING**
Front expiration / DTE	**2026-11-13 | 2 DTE**
Front at-the-money IV	**32.7%**
25-delta skew	**2.75**
Put / Call 25-delta	**$512.50 Delta -0.249 / $530.00 Delta 0.249**
Median option bid/ask spread	**7.8%**
Bid/ask spread	**-**
Contracts observed / quoted	**142 / 142**

Price context

Last Price: 521.18 | Bid: 521.14 | Ask: 521.29 | Previous Close: 533.16 | Change: -11.98 | Daily change: -2.25% | Update Time: 2026-11-11T14:38:03.064073-05:00 | Latest History Date: 2026-11-11 | Latest History Price: 521.18

Historical context

Trading-day sample: 60 sessions | First Date: 2026-08-19 | Latest Date: 2026-11-11 | Latest Price: 521.18 | Max Drawdown 60d Percent: -6.69%

Fundamental context

Current Iv Percent: 25.40% | Iv Rank: 25.84 | Iv Percentile: 22.71 | Next Earnings Date: 2027-01-27 | Ex Dividend Date: 2026-11-18

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.

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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

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Reference documents

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