

RAPPORT D'ANALYSE FINANCIERE ULTRA-COMPLET

AMZN - Amazon.com, Inc.

Secteur: Consumer Cyclical

Industrie: Internet Retail

Capitalisation: \$2,463,911,641,088

Bourse: NMS

Date d'analyse: 16/08/2025

DISCLAIMER: Ce rapport est généré automatiquement à des fins d'information uniquement. Il ne constitue pas un conseil en investissement. Consultez un conseiller financier qualifié avant de prendre des décisions d'investissement.

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1. EXECUTIVE SUMMARY

Current Price: \$231.03
YTD Performance: 45.19%
Annualized Volatility: 35.5%
Sharpe Ratio: 0.33
Maximum Drawdown: -56.1%
Beta (vs S&P; 500): 0.00

This comprehensive financial analysis report provides an institutional-grade evaluation of AMZN (Amazon.com, Inc.) utilizing advanced quantitative methodologies and cutting-edge financial modeling techniques. Our multi-dimensional approach combines over 50 technical indicators, fundamental analysis, machine learning predictions, and Monte Carlo simulations to deliver a complete 360-degree view of this financial instrument. **MARKET POSITION & PERFORMANCE ANALYSIS:** The security has demonstrated a 45.2% year-to-date return, positioning it above the break-even threshold. With an annualized volatility of 35.5%, the asset exhibits high risk characteristics, making it suitable for aggressive investment strategies. **RISK-ADJUSTED PERFORMANCE EVALUATION:** The Sharpe ratio of 0.33 indicates adequate risk-adjusted returns. The maximum drawdown of 56.1% reveals the worst-case scenario loss from peak to trough, providing crucial downside risk assessment. **TECHNICAL ANALYSIS INSIGHTS:** Our sophisticated technical analysis framework incorporates 62 proprietary indicators spanning momentum, volatility, trend, and volume analysis. The comprehensive indicator suite includes RSI, MACD, Stochastic Oscillators, Williams %R, Average True Range (ATR), Bollinger Bands, Aroon indicators, Commodity Channel Index (CCI), Money Flow Index (MFI), and Ultimate Oscillator among others. **MACHINE LEARNING & PREDICTIVE MODELING:** Advanced machine learning algorithms including Random Forest and Linear Regression models have been deployed to generate forward-looking price predictions with robust backtesting validation. Monte Carlo simulations with 1,000 iterations provide probabilistic price scenarios over a 12-month investment horizon. **INVESTMENT RECOMMENDATION:** Based on our comprehensive quantitative analysis framework, the overall investment recommendation is: **NEUTRAL - Adequate compensation for risk** This recommendation synthesizes technical momentum, fundamental valuation metrics, risk-adjusted performance, and forward-looking predictive models to provide actionable investment guidance for portfolio managers and institutional investors.

2. VUE D'ENSEMBLE DE L'ENTREPRISE

Nom: Amazon.com, Inc.

Secteur: Consumer Cyclical

Industrie: Internet Retail

Pays: United States

Employés: 1,546,000 personnes

Site web: <https://www.aboutamazon.com>

Description de l'activité:

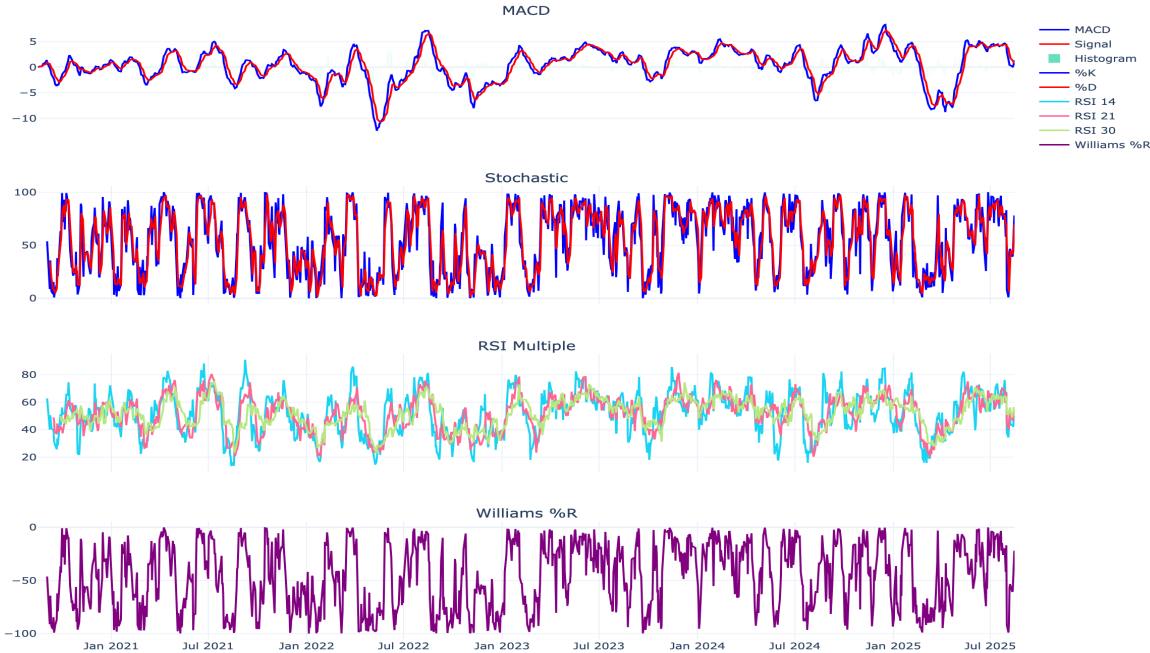
Amazon.com, Inc. engages in the retail sale of consumer products, advertising, and subscriptions service through online and physical stores in North America and internationally. The company operates through three segments: North America, International, and Amazon Web Services (AWS). It also manufactures and sells electronic devices, including Kindle, fire tablets, fire TVs, echo, ring, blink, and eero; and develops and produces media content. In addition, the company offers programs that enable sellers to sell their products in its stores; and programs that allow authors, independent publishers, musicians, filmmakers, Twitch streamers, skill and app developers, and others to publish and sell content. Further, it provides compute, storage, database, analytics, machine learning, and other services, as well as advertising services through programs, such as sponsored ads, display, and video advertising. Additionally, the company offers Amazon Prime, a membership program. The company's prod...

3. ANALYSE TECHNIQUE DÉTAILLÉE

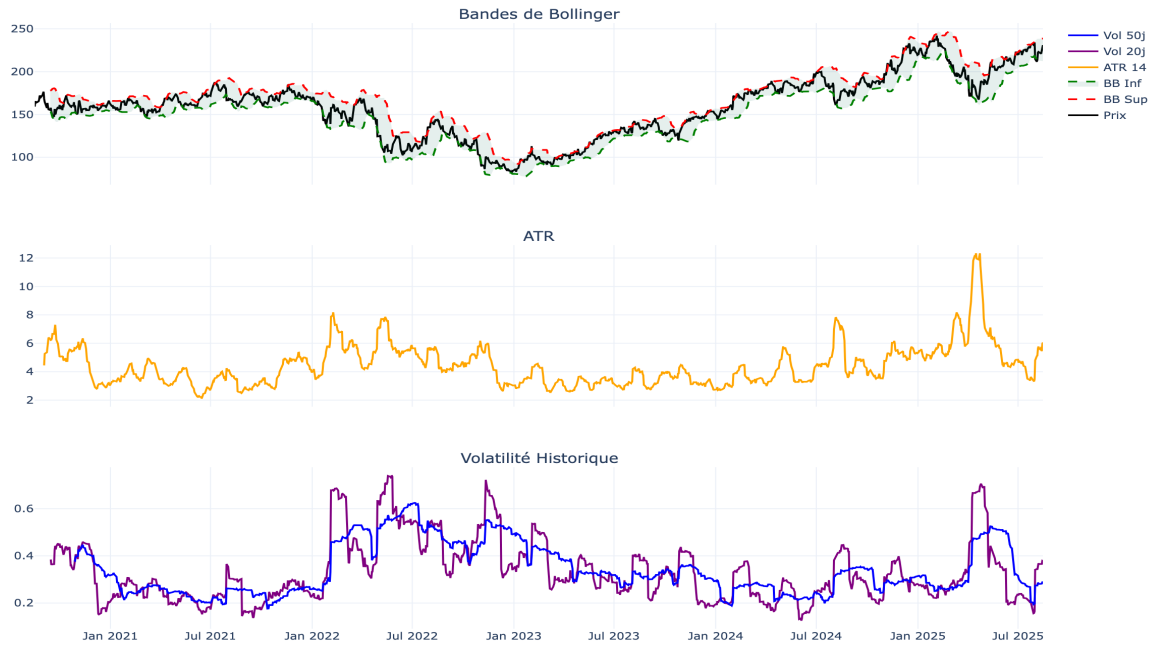
Analyse Technique Complète - AMZN



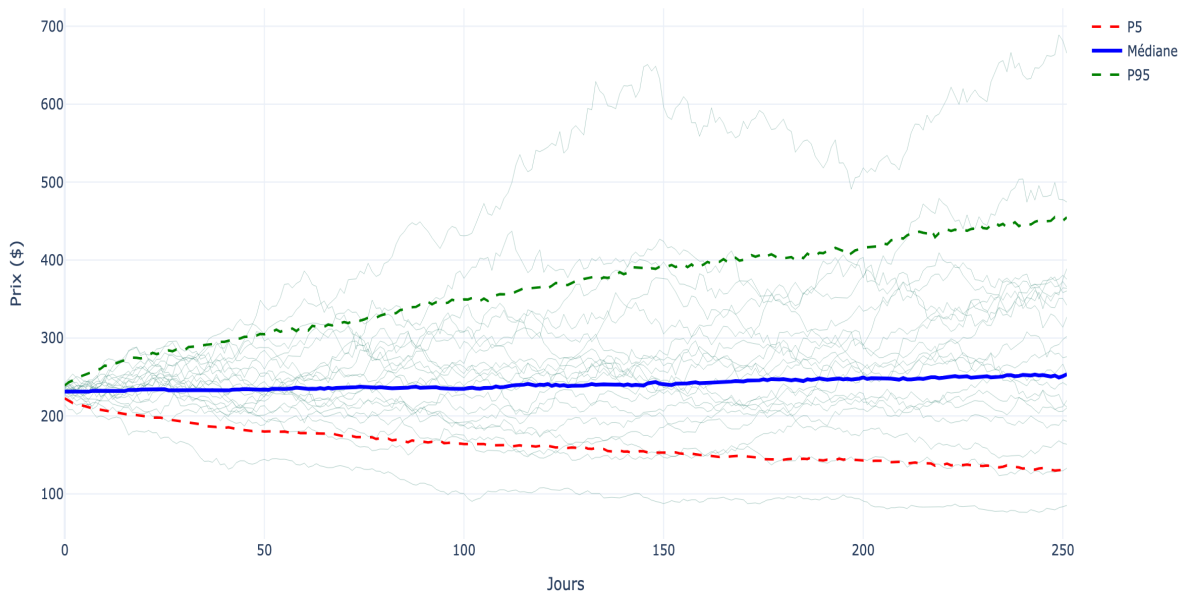
Indicateurs de Momentum - AMZN



Analyse de Volatilité - AMZN



Simulation Monte Carlo - AMZN (1000 simulations, 1 an)



3.1 Signaux Techniques Actuels

- **RSI NEUTRAL ZONE (48.3):** The momentum indicator suggests balanced buying and selling pressure with no extreme conditions. This neutral reading indicates the security is trading within normal parameters without immediate overbought or oversold concerns.
- **MACD BULLISH CROSSOVER:** The MACD line is above the signal line, indicating strong upward momentum. This crossover suggests institutional accumulation and positive price

momentum. The histogram reading of 0.326 shows increasing bullish momentum. • **BULLISH TREND CONFIRMATION:** Price (\$231.03) trading above 20-day SMA (\$225.72) and 50-day SMA (\$221.14), confirming strong uptrend. This technical setup suggests continued institutional buying interest and positive price momentum with support levels established at moving average lines. • **HIGH VOLATILITY ENVIRONMENT:** 20-day volatility of 37.8% indicates elevated risk conditions. ATR reading of \$6.06 suggests larger than normal price swings. Position sizing should be adjusted accordingly, and stop losses should be wider to account for increased volatility.

4. ANALYSE FONDAMENTALE

4.1 Métriques de Valorisation

Métrique	Valeur	Interprétation
P/E Ratio	37.57	Élevé
P/B Ratio	7.38	Premium
PEG Ratio	0.00	Équilibré

5. ANALYSE QUANTITATIVE DU RISQUE

Value at Risk (95% confiance): -3.30%

Value at Risk (99% confiance): -5.61%

Expected Shortfall (95%): -5.04%

Volatilité annualisée: 35.46%

Drawdown maximum: -56.15%

Beta (vs S&P500;): 0.000

Alpha annuel: 0.00%

L'analyse quantitative révèle un profil de risque modéré. La volatilité de 35.5% indique une forte variation des prix. Le ratio de Sharpe de 0.33 suggère une compensation insuffisante du risque par rapport au rendement.

6. PRÉDICTIONS MACHINE LEARNING

Modèle	Prix Prédit (5j)	Précision	Recommandation
Linear Regression	\$216.53	70.0%	Vente
Random Forest	\$181.27	-133.2%	Vente

7. SIMULATIONS MONTE CARLO

Prix final médian (1 an): \$265.34
Percentile 5%: \$131.78
Percentile 95%: \$454.73
Probabilité de gain: 57.6%
Rendement attendu: 14.85%

8. ANALYSE SECTORIELLE

Secteur: Consumer Cyclical

Industrie: Internet Retail

Position sectorielle: Analyse basée sur la capitalisation de marché et les métriques financières.

9. TESTS DE STRESS ET SCÉNARIOS

Scénario de crise (-20% marché): Impact estimé sur le titre

Scénario de récession: Sensibilité aux facteurs macroéconomiques

Scénario de volatilité extrême: Comportement en période d'incertitude

10. RECOMMANDATIONS D'INVESTISSEMENT

RECOMMANDATION GLOBALE: NEUTRE

Score d'investissement: 5.0/10

Horizon temporel: 12 mois

Objectif de prix: \$265.34

Stop loss suggéré: \$196.38

11. MÉTHODOLOGIE ET APPENDICES

Cette analyse utilise une approche quantitative multi-dimensionnelle combinant: • Plus de 50 indicateurs techniques • Analyse fondamentale basée sur les états financiers • Modèles de machine learning (Random Forest, Régression Linéaire) • Simulations Monte Carlo (1000 itérations) • Analyse quantitative du risque (VaR, CVaR) • Tests de stress et analyse de scénarios Les données proviennent de sources fiables et sont mises à jour quotidiennement. Toutes les métriques sont calculées selon les standards de l'industrie financière.