Meta Platforms Inc / META

Equity | Generated Sep 1, 2026 11:31 PM EDT

Current price	Daily move	Bid / Ask	Previous close
$576.58	+4.24 +0.74%	$576.52/$576.95	$572.34

Market	**NYSE**
Industry	**Media**
Market data as of	**Sep 1, 2026 11:31 PM EDT**

JW Intelligence Report

Complete | 3 of 3 sections | Sep 1, 2026 7:51 PM EDT

JW Rank	Rank label	Confidence	IV percentile
65.8 / 100	Constructive	high	56 / 100

Model reference	Upside scenario	Risk reference	Wheel strategy fit
$580.00	$615.00	$555.00	84 / 100

Options stance	**mixed**
Tail-risk safety	**64 / 100**
JW Rank data coverage / as of	**100.0% | Sep 1, 2026 7:51 PM EDT**

Key insight

META Option Market Shows Mixed Sentiment Amidst Earnings and Legal Developments

Market read

The META option market displays a mixed sentiment, reflecting both positive catalysts like the recent legal settlement and concerns about elevated capital expenditures. While implied volatility is elevated, indicating uncertainty, the term structure shows backwardation, suggesting potential for near-term price movement. The skew is put-demand elevated, hinting at some bearishness. Recent news regarding strong Q2 earnings growth and a favorable legal settlement has sparked optimism, but lingering concerns about high capital expenditures and macroeconomic headwinds contribute to the overall cautious outlook.

Strategy context

The option market is pricing in potential for both upside and downside movement in META. Traders are positioning for volatility, with significant open interest in both calls and puts.

JW AI conclusions

Short- and medium-term model interpretation

AI context bias	**Mixed**
AI analysis updated	**Sep 1, 2026 2:08 PM EDT**

Short-term scenario

Cautious dip-buy / accumulation for 1-3 weeks on the legal-clearance bounce, but size small given lingering CapEx/FCF worries and high volatility. High uncertainty until Q3 earnings (late Oct).

Three-month outlook

Moderately constructive: legal overhang removed, core ads still compounding at high-teens/20%+ with AI lift, valuation (~18x forward) looks reasonable versus growth. Path toward $620-650 possible if momentum holds. Significant uncertainty remains around elevated 2026 CapEx compressing near-term FCF, potential new regulatory headlines, macro/risk-off moves, and the Oct 28 Q3 report. Range-bound or further volatility is equally plausible if AI-ROI doubts persist.

Market sentiment

Mixed-to-cautiously constructive. Many posts flag a technical bear market (down 20-27% from ATH) and short-term bearish setups, yet a growing cohort emphasizes fundamentals (revenue +28%, ad-price/impressions acceleration) versus the drawdown, calling the name undervalued and accumulating. Contrarian longs appear as 'everyone was bearish.' Recent MAG-7 rankings list META as Strong Buy; several traders noted new longs and positive AI catalysts (Muse Voice). Sentiment improved with today's rally but remains uncertain.

Supporting evidence

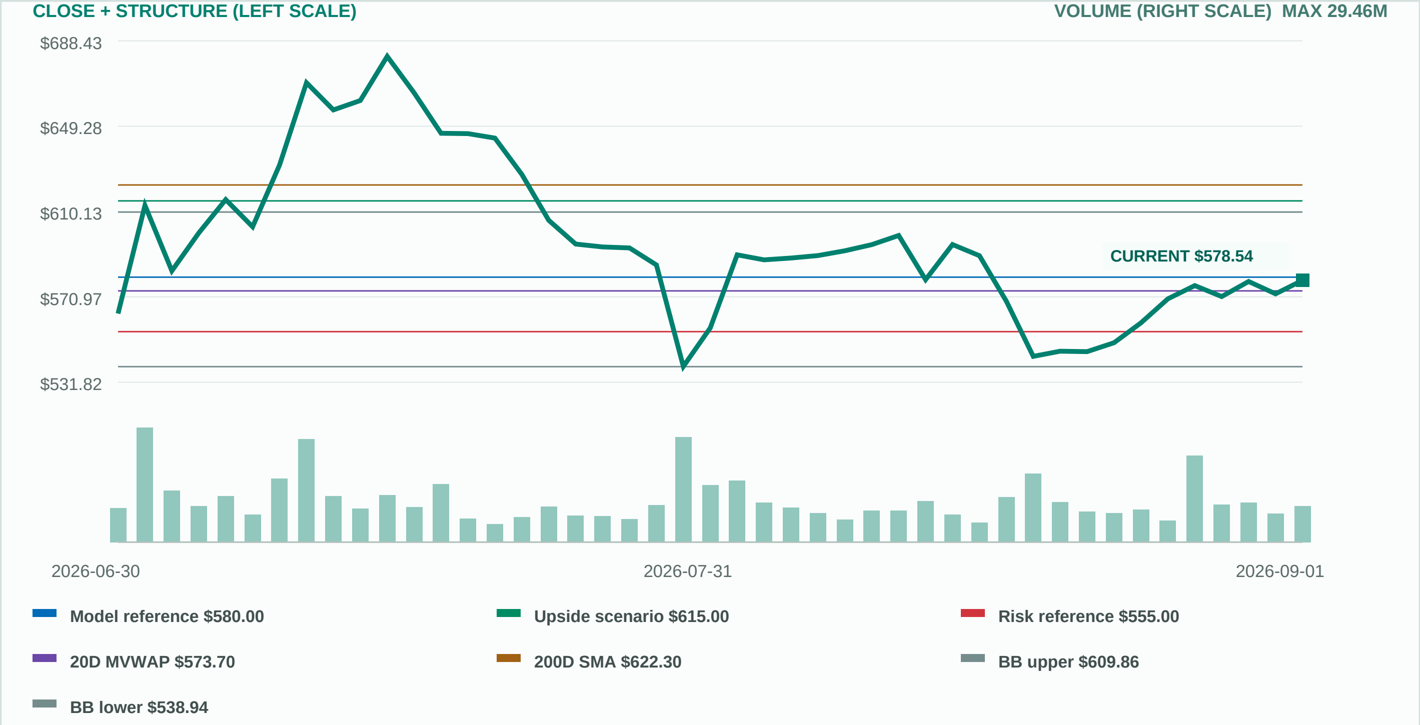
Elevated implied volatility (34.65%) suggests market uncertainty surrounding upcoming earnings and potential regulatory developments. | Backwardated term structure with near-term higher IV than longer-term IV indicates potential for short-term price movement. | Put-demand elevated skew points to some bearish sentiment, potentially driven by concerns about future profitability and growth. | Recent positive news regarding Q2 earnings and the legal settlement has contributed to a recent rally in the stock price.

Risk watch

Elevated capital expenditures could impact future profitability and free cash flow. | Potential regulatory headwinds and macroeconomic uncertainty pose risks to the company's growth prospects.

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

JW RANK FACTOR PROFILE	COVERAGE	0 – 50 – 100
Liquidity	100.0%	99.1
Strategy Fit	100.0%	83.5
Technical Trend	100.0%	35.7
Market Tail Risk	100.0%	63.8
Fundamental Quality	100.0%	92.0
Volatility Pressure	100.0%	65.5

Decision summary

Primary model reads before the detailed indicator appendix

Momentum	Institutional flow	Structure	Volatility
strong_bear	**Above MVWAP**	**Below 200D trend**	**medium**

Decision indicators

Detailed momentum, institutional and structural observations

Momentum kinematics

Direction, velocity and oscillator state

Current read	**STRONG BEAR | neutral | MACD accelerating**
Trend signal	**STRONG BEAR**
RSI signal	**neutral**
RSI (7 / 14 / 21)	**56.98 / 49.95 / 48.57**
RSI velocity	**1.01**
MACD line / signal / histogram	**-6.38 / - / -9.06**
MACD acceleration	**1.14**
Stochastic K / D	**56.76 / 52.51**

Institutional footprints

Volume-weighted cost, price location and flow

Current read	**Above institutional MVWAP | Accumulation bias**
Institutional flow	**0.18**
20-day MVWAP	**$573.70**
Price vs 20-day MVWAP	**+0.50%**
Daily reference VWAP	**$573.26**
Price vs daily reference	**+0.58%**
Volume	**9.32M**

Structural context

Long-term trend and volatility boundaries

Current read	**Below 200-day trend | Negative macro velocity**
Macro velocity	**-0.10**
20-day / 200-day SMA	**$574.40 / $622.30**
Bollinger range	**$538.94 - $609.86**
Bollinger position	**0.558**

Options and volatility intelligence

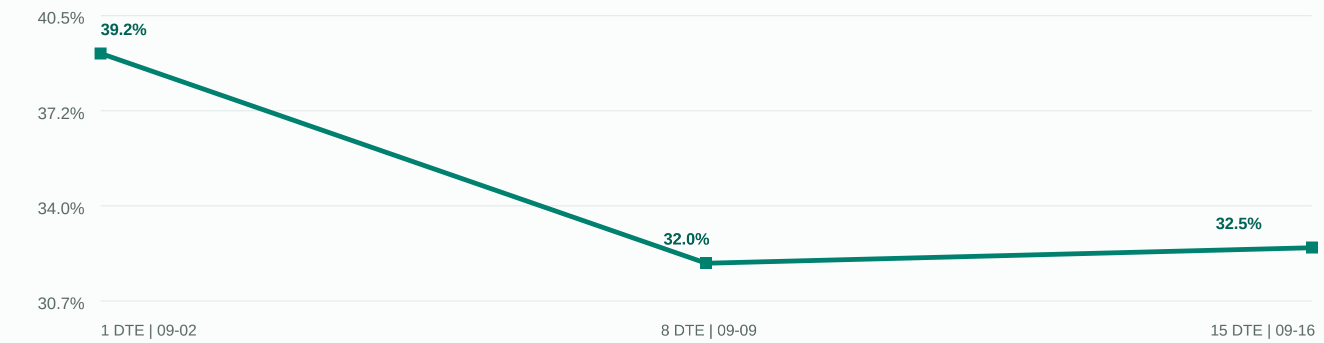
Structure, premium conditions and principal risks

IV rank	IV percentile	VVIX	SKEW
35 / 100	54 / 100	90.87	148.53

Market regime	**DANGER ZONE**
Tail-risk regime	**NORMAL TAIL RISK**
Term structure	**backwardation**
Term slope	**-6.65 pts**
Skew read	**PUT DEMAND ELEVATED**
Liquidity / quote coverage	**100.0%**
Options observation	**Sep 1, 2026 4:16 PM EDT | Coverage 88.9%**

Option term structure

ATM implied-volatility curve by days to expiration



Downward-sloping ATM volatility term structure

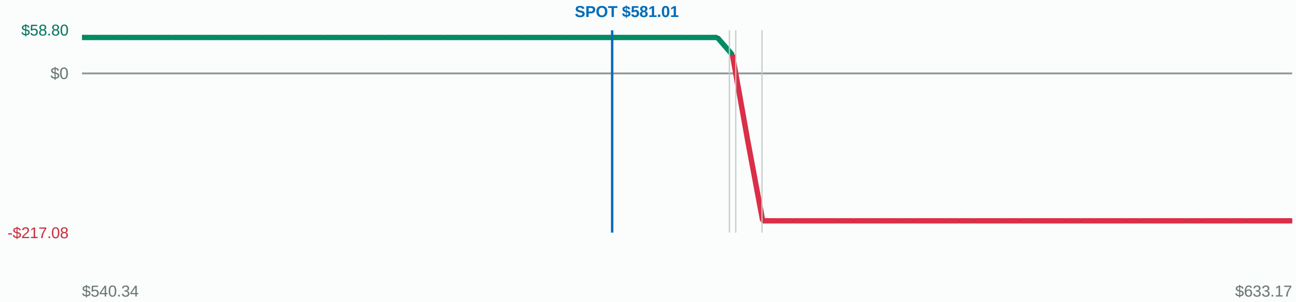
EXPIRATION	DTE	ATM IV	STATE
2026-09-02	1	39.2%	-
2026-09-09	8	32.0%	-
2026-09-16	15	32.5%	-

Reference spread payoff

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

Bear Call Spread reference

Short $590.00 | Long $592.50 | Width $2.50 | Net credit $0.49



Max profit $49.00 | Max loss -$201.00 | Break-even $590.49 | Per contract at expiry

Event and tail-risk context

Known event windows and broad volatility conditions

Next earnings date	**2026-10-28**
Earnings IV-crush risk	**NOT MEASURED**
VIX	**16.20**
VVIX	**90.87**
SKEW index	**148.53**
Observation confidence	**high**
Option quote quality	**reliable**
Contracts observed	**113**
Contracts with quotes	**113**

Strategy fit

Generalized structure fit; not a personalized recommendation

Market structure

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Options context

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Wheel context

The option market is pricing in potential for both upside and downside movement in META. Traders are positioning for volatility, with significant open interest in both calls and puts.

Observed evidence

Elevated implied volatility (34.65%) suggests market uncertainty surrounding upcoming earnings and potential regulatory developments. | Backwardated term structure with near-term higher IV than longer-term IV indicates potential for short-term price movement. | Put-demand elevated skew points to some bearish sentiment, potentially driven by concerns about future profitability and growth. | Recent positive news regarding Q2 earnings and the legal settlement has contributed to a recent rally in the stock price.

Principal risks to monitor

Elevated capital expenditures could impact future profitability and free cash flow. | Potential regulatory headwinds and macroeconomic uncertainty pose risks to the company's growth prospects.

Fundamentals and events

Business quality, valuation and upcoming event context

Market capitalization **$1.44T**	P/E (TTM) **22.26**
ROE **29.7%**	Revenue growth **19.9%**
EPS growth **39.9%**	Operating margin **38.1%**
Net profit margin **29.8%**	Gross margin **-**
Free cash flow CAGR **14.3%**	Debt / equity **0.28**
Dividend yield **-**	Beta **1.22**
52-week range **$520.26 - $790.80**	

Company or fund profile

Issuer identity and classification

Name **Meta Platforms Inc**	Market **NYSE**
Industry **Media**	Country **US**
Currency **USD**	IPO date **2012-05-18**
Shares outstanding **2.54B**	52-week return **-22.5%**
Book value per share **$102.52**	Revenue per share **$88.95**

Website	**meta.com**

Latest strategy observation

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

META Covered Call signal

Sep 1, 2026 9:38 AM EDT

Covered Call | 2026-09-02

At signal $563.25 | Current $576.58

SHORT **Option $562.50 B $5.65 / A $6.20**

High turnover | CR $5.93

Complete technical details

Full supporting indicator set used by the symbol detail experience

Volatility and options market

Price movement and premium conditions

ATR	**$19.99**
ATR as % of price	**3.5%**
Volatility environment	**medium**
Current IV	**35.0%**
IV rank	**35 / 100**
IV percentile	**56 / 100**

Technical health and risk radar

Derived indicator health and event context

Overall health	**62 / 100**
Trend health	**25 / 100**
Momentum health	**91 / 100**
Volatility health	**58 / 100**
Structure health	**94 / 100**
Earnings risk / date	**low | 2026-10-28**
Macro risk	**unknown**
Volatility risk	**medium**
Structure risk	**low**

Structural indicator levels

Moving averages, volatility bands and observed trading ranges

SMA (20 / 50 / 200)	**$574.40 / $592.34 / $622.30**
EMA (9 / 21)	**$571.67 / $575.69**
Bollinger upper / middle / lower	**$609.86 / $574.40 / $538.94**
Bollinger %B	**0.558**
True high / low	**$584.95 / $556.29**

Structural indicator levels (continued)

Moving averages, volatility bands and observed trading ranges

FIELD	VALUE
5-day true high / low	**$593.34 / $556.29**

Three-day indicator history

Short-horizon change and the underlying three-session observations

INDICATOR	3-DAY CHANGE	SESSION 1 / 2 / 3
SMA20	-0.100	**-**
SMA50	0.135	**-**
MVWAP20	0.181	**-**
MACD	1.145	**-**
RSI	1.006	**-**
Volume	-105987.000	**-**
ATR	-0.077	**-**
T1	-	**-7.57 / 574.40 / 578.68 / 569.13**
T2	-	**-8.35 / 575.08 / 589.19 / 571.00**
T3	-	**-9.81 / 573.16 / 588.39 / 567.62**

Detailed options evidence

Supporting option-chain, execution and data-quality observations

Underlying price at observation	**$581.01**
Options intelligence as of	**Sep 1, 2026 4:16 PM EDT**
Options data coverage	**88.9%**
SKEW regime	**HIGH TAIL RISK SKEW**
VVIX regime	**VVIX FLAT**
Front expiration / DTE	**2026-09-02 | 1 DTE**
Front at-the-money IV	**39.2%**
25-delta skew	**7.31**
Put / Call 25-delta	**$550.00 / $590.00 Delta 0.246**
Median option bid/ask spread	**9.3%**
Bid/ask spread	**-**
Contracts observed / quoted	**113 / 113**

Price context

Last Price: 581.01 | Bid: 581.00 | Ask: 581.10 | Previous Close: 572.34 | Change: 8.67 | Daily change: 1.51% | Update Time: 2026-09-01T14:33:16.462951-04:00 | Latest History Date: 2026-09-01 | Latest History Price: 581.03

Historical context

Trading-day sample: 60 sessions | First Date: 2026-06-08 | Latest Date: 2026-09-01 | Latest Price: 581.03 | Max Drawdown 60d Percent: -20.88%

Fundamental context

Current Iv Percent: 34.65% | Iv Rank: 34.50 | Iv Percentile: 53.97 | Next Earnings Date: 2026-10-28 | Ex Dividend Date: 2026-06-14 | Dividend Yield: 37.00

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.

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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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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.

Reference documents

Official product terms and standardized options disclosure

Jason Wheel	**jasonwheel.com**
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Privacy Policy	**jasonwheel.com / Privacy**
Options Disclosure Document	**theocc.com / Options Disclosure Document**