



Meta Platforms Inc / META

Equity | Generated Sep 15, 2026 11:31 PM EDT

Current price	Daily move	Bid / Ask	Previous close
\$671.07	+5.47 +0.82%	\$670.76/\$671.43	\$665.60

Market	NYSE
Industry	Media
Market data as of	Sep 15, 2026 11:32 PM EDT

JW Intelligence Report

Complete | 3 of 3 sections | Sep 15, 2026 7:50 PM EDT

JW Rank	Rank label	Confidence	IV percentile
81.2 / 100	Strong setup	high	65 / 100
Model reference	Upside scenario	Risk reference	Wheel strategy fit
\$655.00	\$705.00	\$635.00	81 / 100

Options stance	bullish
Tail-risk safety	56 / 100
JW Rank data coverage / as of	100.0% Sep 15, 2026 7:50 PM EDT

Key insight

Meta's Bullish Momentum Supported by Option Pricing and AI News

Market read

META options pricing suggests a bullish outlook, driven by recent positive news regarding Meta One subscriptions and Muse AI. The stock is currently overbought, but strong technical indicators and analyst upgrades contribute to the overall bullish sentiment.

Strategy context

The recent launch of Meta One and positive news surrounding Muse AI have fueled investor optimism. However, the stock's overbought condition warrants caution.



JW AI conclusions

Short- and medium-term model interpretation

AI context bias

Bullish

AI analysis updated

Sep 15, 2026 2:14 PM EDT

Short-term scenario

Cautious hold or buy-the-dip only; overbought RSI raises pullback risk despite bullish AI news momentum. High uncertainty from technical overbought conditions, Oct 28 earnings, and unproven near-term AI monetization.

Three-month outlook

Constructive toward \$740-780 if Meta One subscriptions and Muse AI gain traction and Q3 results confirm ad growth, potentially approaching analyst targets, but elevated CapEx, legal overhangs, possible rate volatility and execution risk on AI spend create significant uncertainty; a miss on upcoming earnings or slower monetization could pressure shares back toward \$600.

Market sentiment

Sentiment has shifted more bullish recently on Muse AI and Meta One launches, with high buzz scores and the stock up over 10% in five sessions; some investors are adding positions citing core ad business strength and undervaluation versus Mag 7 peers. Earlier posts highlighted extreme negativity around massive AI CapEx, with lingering worries on ROI, regulations and communication of strategy.

Supporting evidence

Implied volatility is elevated, indicating market expectation for significant price movement in the near term. | The term structure of implied volatility shows a backwardation pattern, with shorter-dated options more expensive than longer-dated options, suggesting a belief that the stock will move soon. | Call option premiums are higher than put option premiums, reflecting a greater likelihood of upward price movement. | JPMorgan upgraded META to Overweight with an \$820 price target citing Muse AI agent progress.

Risk watch

Elevated implied volatility could lead to increased price swings and potential for a pullback.



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

bullish_recovery

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	BULLISH RECOVERY overbought MACD accelerating
Trend signal	BULLISH RECOVERY
RSI signal	overbought
RSI (7 / 14 / 21)	83.01 / 71.65 / 64.86
RSI velocity	1.76
MACD line / signal / histogram	19.79 / - / 9.35
MACD acceleration	2.73
Stochastic K / D	92.19 / 90.12

Institutional footprints

Volume-weighted cost, price location and flow

Current read	Above institutional MVWAP Accumulation bias
Institutional flow	3.82
20-day MVWAP	\$599.93
Price vs 20-day MVWAP	+11.86%
Daily reference VWAP	\$668.46
Price vs daily reference	+0.39%
Volume	12.38M

Structural context

Long-term trend and volatility boundaries

Current read	Above 200-day trend Positive macro velocity
Macro velocity	3.83
20-day / 200-day SMA	\$595.32 / \$623.66
Bollinger range	\$510.96 - \$679.68
Bollinger position	0.944



Options and volatility intelligence

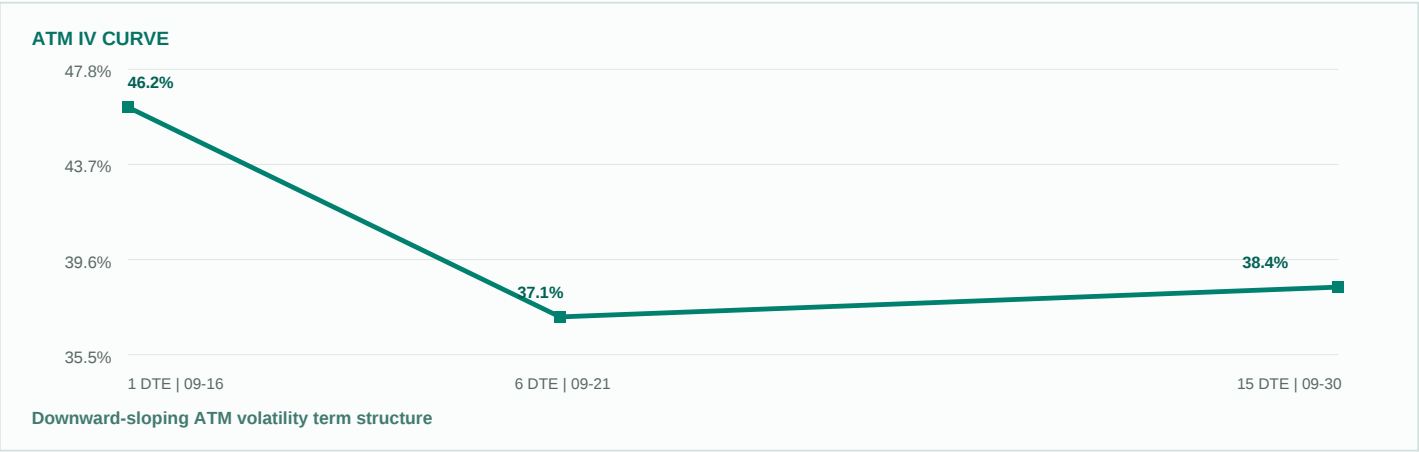
Structure, premium conditions and principal risks

IV rank	IV percentile	VVIX	SKEW
45 / 100	65 / 100	96.24	152.09

Market regime	Calm
Tail-risk regime	NORMAL TAIL RISK
Term structure	backwardation
Term slope	-7.80 pts
Skew read	balanced
Liquidity / quote coverage	100.0%
Options Snapshot IV sources	ATM: option chain Rank/percentile: fundamentals
Options Snapshot IV observed at	Sep 15, 2026 2:46 PM EDT
Options data quality	Coverage 88.9%

Option term structure

ATM implied-volatility curve by days to expiration



EXPIRATION	DTE	ATM IV	STATE
2026-09-16	1	46.2%	-
2026-09-21	6	37.1%	-
2026-09-30	15	38.4%	-

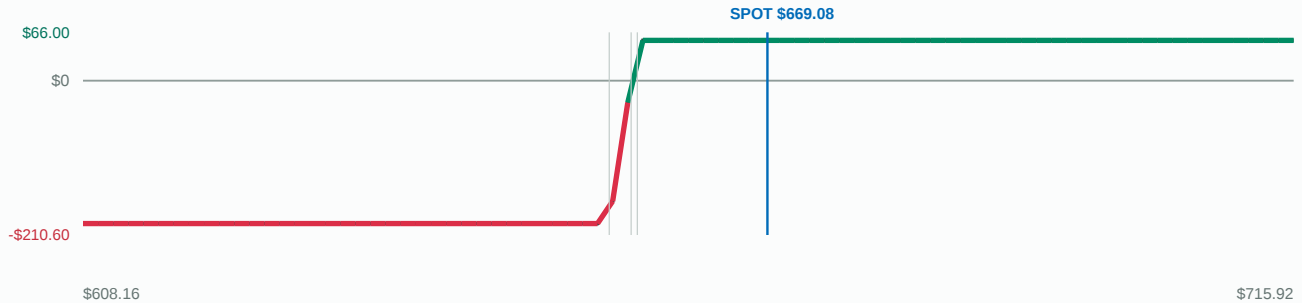


Reference spread payoff

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

Bull Put Spread reference

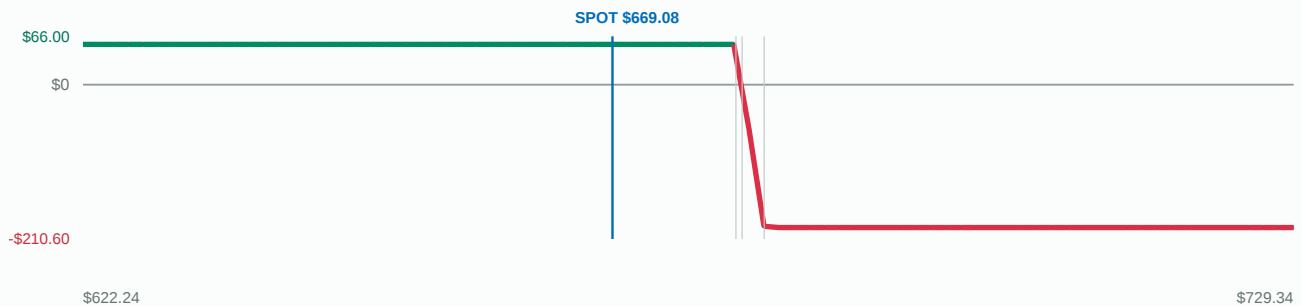
Short \$657.50 | Long \$655.00 | Width \$2.50 | Net credit \$0.55



Max profit \$55.00 | Max loss -\$195.00 | Break-even \$656.95 | Per contract at expiry

Bear Call Spread reference

Short \$680.00 | Long \$682.50 | Width \$2.50 | Net credit \$0.55



Max profit \$55.00 | Max loss -\$195.00 | Break-even \$680.55 | 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	17.43
VVIX	96.24
SKEW index	152.09
Observation confidence	high
Option quote quality	reliable
Contracts observed	120



Event and tail-risk context (continued)

Known event windows and broad volatility conditions

FIELD	VALUE
Contracts with quotes	120

Strategy fit

Generalized structure fit; not a personalized recommendation

Market structure

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Options context

Meta's Bullish Momentum Supported by Option Pricing and AI News

Wheel context

The recent launch of Meta One and positive news surrounding Muse AI have fueled investor optimism. However, the stock's overbought condition warrants caution.

Observed evidence

Implied volatility is elevated, indicating market expectation for significant price movement in the near term. | The term structure of implied volatility shows a backwardation pattern, with shorter-dated options more expensive than longer-dated options, suggesting a belief that the stock will move soon. | Call option premiums are higher than put option premiums, reflecting a greater likelihood of upward price movement. | JPMorgan upgraded META to Overweight with an \$820 price target citing Muse AI agent progress.

Principal risks to monitor

Elevated implied volatility could lead to increased price swings and potential for a pullback.



Fundamentals and events

Business quality, valuation and upcoming event context

Market capitalization	P/E (TTM)
\$1.70T	24.24
ROE	Revenue growth
29.7%	19.9%
EPS growth	Operating margin
39.9%	38.1%
Net profit margin	Gross margin
29.8%	-
Free cash flow CAGR	Debt / equity
14.3%	0.28
Dividend yield	Beta
-	1.27
52-week range	
\$520.26 - \$790.80	

Company or fund profile

Issuer identity and classification

Name	Market
Meta Platforms Inc	NYSE
Industry	Country
Media	US
Currency	IPO date
USD	2012-05-18
Shares outstanding	52-week return
2.54B	-13.7%
Book value per share	Revenue per share
\$102.52	\$88.95
Website	meta.com



Latest strategy observation

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

META Covered Call signal

Covered Call | 2026-09-16

At signal \$666.32 | Current \$671.07

SHORT Option \$667.50 B \$7.60 / A \$7.80

High turnover | CR \$7.70

Sep 15, 2026 10:26 AM EDT



Complete technical details

Full supporting indicator set used by the symbol detail experience

Volatility and options market

Price movement and premium conditions

ATR	\$21.40
ATR as % of price	3.2%
Volatility environment	medium
Current IV	38.2%
IV rank	45 / 100
IV percentile	65 / 100
Technical Snapshot IV source	Private fundamentals snapshot
Technical Snapshot IV observed at	Sep 15, 2026 3:50 PM EDT

Technical health and risk radar

Derived indicator health and event context

Overall health	68 / 100
Trend health	78 / 100
Momentum health	70 / 100
Volatility health	62 / 100
Structure health	56 / 100
Earnings risk / date	low 2026-10-28
Macro risk	unknown
Volatility risk	medium
Structure risk	medium

Structural indicator levels

Moving averages, volatility bands and observed trading ranges

SMA (20 / 50 / 200)	\$595.32 / \$603.96 / \$623.66
EMA (9 / 21)	\$637.80 / \$613.29
Bollinger upper / middle / lower	\$679.68 / \$595.32 / \$510.96



Structural indicator levels (continued)

Moving averages, volatility bands and observed trading ranges

FIELD	VALUE
Bollinger %B	0.944
True high / low	\$678.87 / \$656.27
5-day true high / low	\$678.87 / \$613.48

Three-day indicator history

Short-horizon change and the underlying three-session observations

INDICATOR	3-DAY CHANGE	SESSION 1 / 2 / 3
SMA20	3.835	-
SMA50	1.252	-
MVWAP20	3.822	-
MACD	2.733	-
RSI	1.755	-
Volume	131760.670	-
ATR	-0.027	-
T1	-	17.16 / 594.88 / 668.60 / 648.03
T2	-	14.02 / 591.13 / 664.24 / 644.38
T3	-	11.60 / 588.46 / 663.50 / 642.14



Detailed options evidence

Supporting option-chain, execution and data-quality observations

Underlying price at observation	\$669.08
Options Snapshot IV sources	ATM: option chain Rank/percentile: fundamentals
Options Snapshot IV observed at	Sep 15, 2026 2:46 PM EDT
Options data coverage	88.9%
SKEW regime	HIGH TAIL RISK SKEW
VVIX regime	VVIX RISING
Front expiration / DTE	2026-09-16 1 DTE
Front at-the-money IV	46.2%
25-delta skew	0.68
Put / Call 25-delta	\$657.50 Delta -0.240 / \$680.00 Delta 0.259
Median option bid/ask spread	1.9%
Bid/ask spread	-
Contracts observed / quoted	120 / 120

Price context

Last Price: 669.08 | Bid: 668.83 | Ask: 669.09 | Previous Close: 665.60 | Change: 3.48 | Daily change: 0.52% | Update Time: 2026-09-15T14:46:58.367682-04:00 | Latest History Date: 2026-09-15 | Latest History Price: 669.07

Historical context

Trading-day sample: 60 sessions | First Date: 2026-06-22 | Latest Date: 2026-09-15 | Latest Price: 669.07 | Max Drawdown 60d Percent: -20.88%

Fundamental context

Current Iv Percent: 38.11% | Iv Rank: 44.90 | Iv Percentile: 65.34 | Next Earnings Date: 2026-10-28 | Ex Dividend Date: 2026-09-20



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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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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