Tesla Inc / TSLA

Equity | Generated Aug 28, 2026 12:25 AM EDT

Current price	Daily move	Bid / Ask	Previous close
$354.65	**-0.16 -0.05%**	**$354.87/$355.08**	**$354.81**

Market	**NYSE**
Industry	**Automobiles**
Market data as of	**Aug 28, 2026 12:25 AM EDT**

JW Intelligence Report

Complete | 3 of 3 sections | Aug 27, 2026 7:50 PM EDT

JW Rank	Rank label	Confidence	IV percentile
53.1 / 100	**Balanced**	**high**	**1 / 100**

Model reference	Upside scenario	Risk reference	Wheel strategy fit
$348.00	**$372.00**	**$337.00**	**66 / 100**

Options stance	**mixed**
Tail-risk safety	**56 / 100**
JW Rank data coverage / as of	**100.0% | Aug 27, 2026 7:50 PM EDT**

Key insight

TSLA Option Market Shows Mixed Signals Amidst News Flow and Valuation Concerns

Market read

The TSLA option market displays mixed signals, reflecting a confluence of positive news catalysts like the upcoming Cybercab launch and record deliveries, alongside concerns about valuation, recent profit misses, and regulatory hurdles. Implied volatility is elevated, suggesting uncertainty surrounding future price movements. The term structure exhibits backwardation, with near-term options more expensive than longer-dated ones, potentially indicating a short-term bullish bias.

Strategy context

The option chain shows a preference for bullish strategies like straddles and strangles, potentially anticipating volatility around the Cybercab launch event.

JW AI conclusions

Short- and medium-term model interpretation

AI context bias	**Bearish**
AI analysis updated	**Aug 27, 2026 1:40 PM EDT**

Short-term scenario

Cautious/speculative long trade into September 3 Cybercab catalyst; high uncertainty from mixed news flow, elevated valuation, and event outcome. Prefer buying weakness rather than chasing the bounce. Not financial advice.

Three-month outlook

Highly uncertain with wide possible range. Analyst consensus 12-month target around $390 implies modest upside from here, but 3-month path depends heavily on Cybercab/robotaxi execution, Q3 deliveries/energy growth, and whether AI/autonomy investments begin showing revenue. Successful catalyst and continued delivery recovery could support 380-420; any delays, further margin compression, EV demand softness, additional recalls, or macro pressure could easily produce 15-25%+ drawdown given the 300+ P/E leaving almost no room for disappointment. Core auto profitability vs. long-term optionality (FSD, Optimus, energy) remains the central unresolved tension. Volatility expected to stay elevated.

Market sentiment

Mixed. Dedicated Tesla retail community on X shows enthusiasm and FOMO around the September 3 Cybercab event, robotaxi progress, Semi, and potential squeeze, with some viewing recent weakness as a washout of weak holders. Broader sentiment more pessimistic: recent sentiment scores declined (e.g., to -2/10), reflecting concerns over extreme valuation, Cybertruck sales struggles, China recall, profit pressure from AI investments, and execution risks. High polarization between bulls on autonomy/robotics vision and skeptics on current auto business and multiples.

Supporting evidence

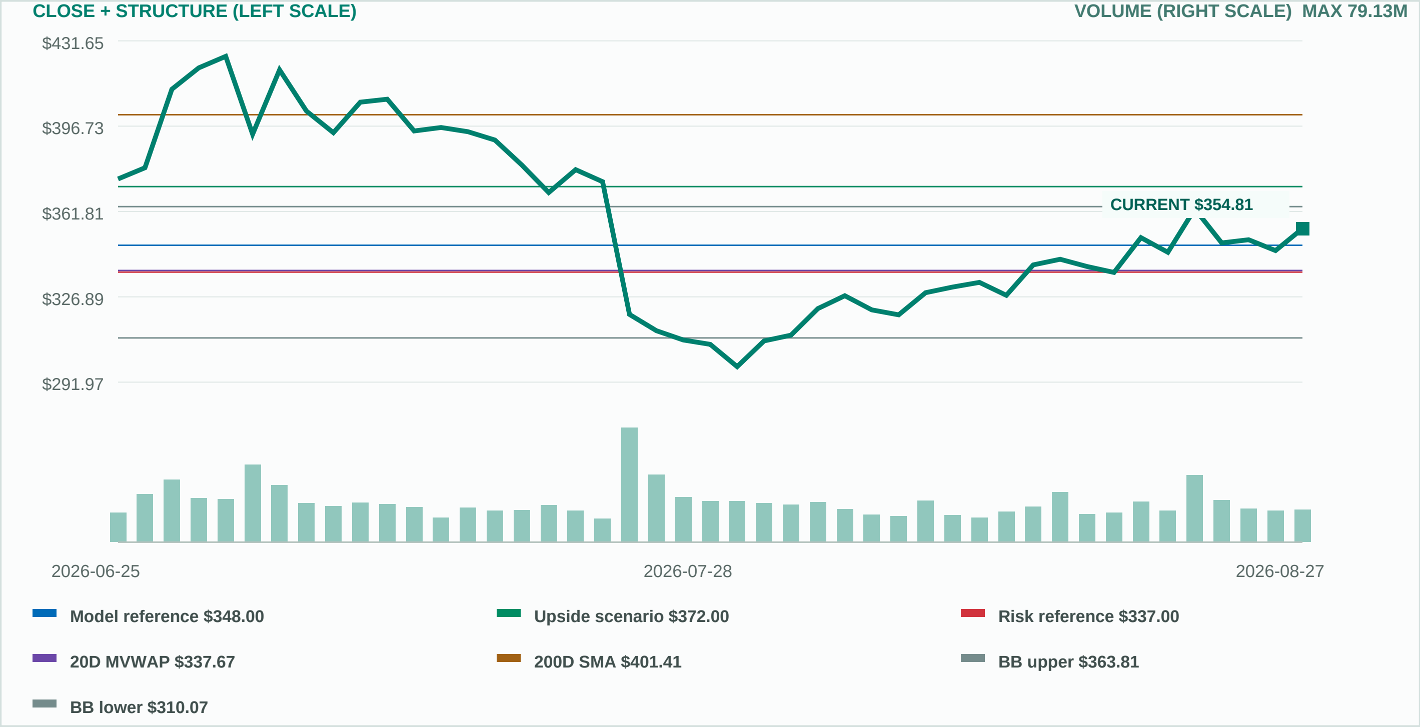
Elevated implied volatility (38.79%) suggests market uncertainty about future price direction. | Backwardated term structure with near-term options more expensive indicates potential for short-term upside. | Put demand is elevated, suggesting some bearish sentiment and hedging activity.

Risk watch

High valuation (P/E 317-358) leaves limited room for error and increases downside risk. | Recent profit misses due to elevated R&D spending raise concerns about future 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

JW RANK FACTOR PROFILE	COVERAGE	0 – 50 – 100
Liquidity	100.0%	96.5
Strategy Fit	100.0%	66.4
Technical Trend	100.0%	44.9
Market Tail Risk	100.0%	56.3
Fundamental Quality	100.0%	37.8
Volatility Pressure	100.0%	31.4

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)	**60.22 / 53.87 / 50.44**
RSI velocity	**0.84**
MACD line / signal / histogram	**-0.51 / - / -4.73**
MACD acceleration	**0.67**
Stochastic K / D	**65.05 / 67.75**

Institutional footprints

Volume-weighted cost, price location and flow

Current read	**Above institutional MVWAP | Accumulation bias**
Institutional flow	**2.37**
20-day MVWAP	**$337.67**
Price vs 20-day MVWAP	**+5.03%**
Daily reference VWAP	**$352.00**
Price vs daily reference	**+0.75%**
Volume	**22.33M**

Structural context

Long-term trend and volatility boundaries

Current read	**Below 200-day trend | Positive macro velocity**
Macro velocity	**2.27**
20-day / 200-day SMA	**$336.94 / $401.41**
Bollinger range	**$310.07 - $363.81**
Bollinger position	**0.833**

Options and volatility intelligence

Structure, premium conditions and principal risks

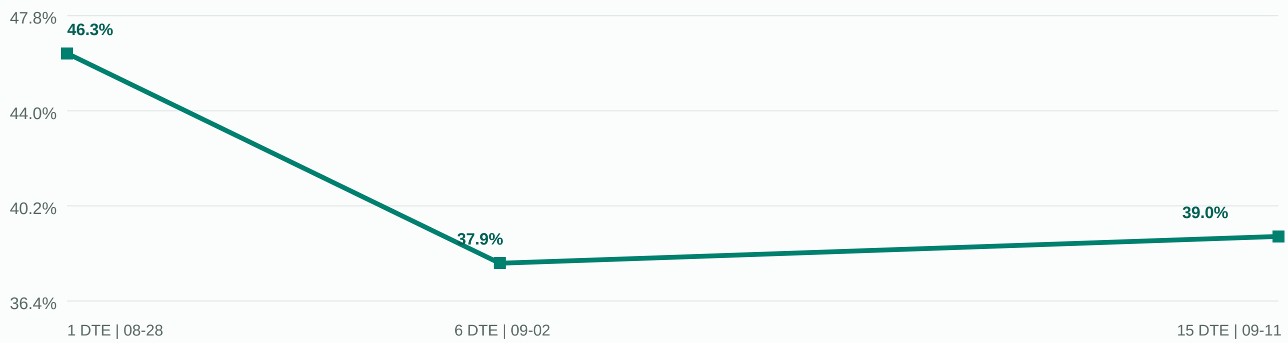
IV rank	IV percentile	VVIX	SKEW
17 / 100	**4 / 100**	**83.45**	**142.96**

Market regime	**Calm**
Tail-risk regime	**NORMAL TAIL RISK**
Term structure	**backwardation**
Term slope	**-7.31 pts**
Skew read	**PUT DEMAND ELEVATED**
Liquidity / quote coverage	**100.0%**
Options observation	**Aug 27, 2026 4:22 PM EDT | Coverage 88.9%**

Option term structure

ATM implied-volatility curve by days to expiration

ATM IV CURVE



Downward-sloping ATM volatility term structure

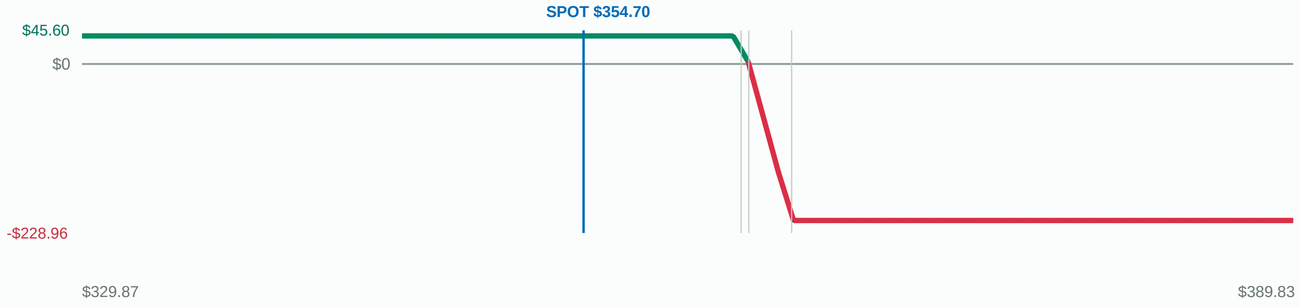
EXPIRATION	DTE	ATM IV	STATE
2026-08-28	1	46.3%	-
2026-09-02	6	37.9%	-
2026-09-11	15	39.0%	-

Reference spread payoff

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

Bear Call Spread reference

Short $362.50 | Long $365.00 | Width $2.50 | Net credit $0.38



Max profit $38.00 | Max loss -$212.00 | Break-even $362.88 | Per contract at expiry

Event and tail-risk context

Known event windows and broad volatility conditions

Next earnings date	**2026-10-21**
Earnings IV-crush risk	**NOT MEASURED**
VIX	**14.68**
VVIX	**83.45**
SKEW index	**142.96**
Observation confidence	**high**
Option quote quality	**reliable**
Contracts observed	**142**
Contracts with quotes	**142**

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 chain shows a preference for bullish strategies like straddles and strangles, potentially anticipating volatility around the Cybercab launch event.

Observed evidence

Elevated implied volatility (38.79%) suggests market uncertainty about future price direction. | Backwardated term structure with near-term options more expensive indicates potential for short-term upside. | Put demand is elevated, suggesting some bearish sentiment and hedging activity.

Principal risks to monitor

High valuation (P/E 317-358) leaves limited room for error and increases downside risk. | Recent profit misses due to elevated R&D spending raise concerns about future profitability.

Fundamentals and events

Business quality, valuation and upcoming event context

Market capitalization **$1.40T**	P/E (TTM) **352.78**
ROE **4.6%**	Revenue growth **5.2%**
EPS growth **-33.3%**	Operating margin **4.2%**
Net profit margin **3.7%**	Gross margin **-**
Free cash flow CAGR **18.2%**	Debt / equity **0.10**
Dividend yield **-**	Beta **1.90**
52-week range **$297.38 - $498.83**	

Company or fund profile

Issuer identity and classification

Name **Tesla Inc**	Market **NYSE**
Industry **Automobiles**	Country **US**
Currency **USD**	IPO date **2010-06-29**
Shares outstanding **3.95B**	52-week return **-1.7%**
Book value per share **$23.13**	Revenue per share **$29.27**

Website	**tesla.com**

Latest strategy observation

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

TSLA Covered Call signal

Aug 27, 2026 9:35 AM EDT

Covered Call | 2026-08-28

At signal $347.37 | Current $354.65

SHORT **Option $347.50 B $4.00 / A $4.10**

High turnover | Conservative | CR $4.05

Complete technical details

Full supporting indicator set used by the symbol detail experience

Volatility and options market

Price movement and premium conditions

ATR	**$13.01**
ATR as % of price	**3.7%**
Volatility environment	**medium**
Current IV	**36.5%**
IV rank	**9 / 100**
IV percentile	**1 / 100**

Technical health and risk radar

Derived indicator health and event context

Overall health	**58 / 100**
Trend health	**25 / 100**
Momentum health	**98 / 100**
Volatility health	**55 / 100**
Structure health	**67 / 100**
Earnings risk / date	**low | 2026-10-21**
Macro risk	**unknown**
Volatility risk	**medium**
Structure risk	**low**

Structural indicator levels

Moving averages, volatility bands and observed trading ranges

SMA (20 / 50 / 200)	**$336.94 / $361.43 / $401.41**
EMA (9 / 21)	**$347.71 / $344.92**
Bollinger upper / middle / lower	**$363.81 / $336.94 / $310.07**
Bollinger %B	**0.833**
True high / low	**$355.74 / $345.45**

Structural indicator levels (continued)

Moving averages, volatility bands and observed trading ranges

FIELD	VALUE
5-day true high / low	**$366.50 / $342.53**

Three-day indicator history

Short-horizon change and the underlying three-session observations

INDICATOR	3-DAY CHANGE	SESSION 1 / 2 / 3
SMA20	2.271	**-**
SMA50	-1.142	**-**
MVWAP20	2.366	**-**
MACD	0.665	**-**
RSI	0.841	**-**
Volume	-2250275.670	**-**
ATR	-0.308	**-**
T1	-	**-1.46 / 335.36 / 351.93 / 342.53**
T2	-	**-1.73 / 332.95 / 357.00 / 348.95**
T3	-	**-2.51 / 330.57 / 363.14 / 348.26**

Detailed options evidence

Supporting option-chain, execution and data-quality observations

Underlying price at observation	**$354.70**
Options intelligence as of	**Aug 27, 2026 4:22 PM EDT**
Options data coverage	**88.9%**
SKEW regime	**HIGH TAIL RISK SKEW**
VVIX regime	**VVIX FLAT**
Front expiration / DTE	**2026-08-28 | 1 DTE**
Front at-the-money IV	**46.3%**
25-delta skew	**13.76**
Put / Call 25-delta	**$327.50 / $362.50 Delta 0.214**
Median option bid/ask spread	**2.9%**
Bid/ask spread	**-**
Contracts observed / quoted	**142 / 142**

Price context

Last Price: 354.70 | Bid: 354.66 | Ask: 354.79 | Previous Close: 345.82 | Change: 8.88 | Daily change: 2.57% | Update Time: 2026-08-27T14:34:32.125279-04:00 | Latest History Date: 2026-08-27 | Latest History Price: 354.73

Historical context

Trading-day sample: 60 sessions | First Date: 2026-06-03 | Latest Date: 2026-08-27 | Latest Price: 354.73 | Max Drawdown 60d Percent: -29.86%

Fundamental context

Current Iv Percent: 38.79% | Iv Rank: 16.53 | Iv Percentile: 3.98 | Next Earnings Date: 2026-10-21 | Ex Dividend Date: N/A | Dividend Yield: 0.00

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.

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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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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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