Tesla Inc / TSLA

Equity | Generated Sep 9, 2026 11:32 PM EDT

Current price	Daily move	Bid / Ask	Previous close
$366.01	-2.15 -0.58%	$365.88/$366.00	$368.16

Market	**NYSE**
Industry	**Automobiles**
Market data as of	**Sep 9, 2026 11:32 PM EDT**

JW Intelligence Report

Complete | 3 of 3 sections | Sep 9, 2026 7:50 PM EDT

JW Rank	Rank label	Confidence	IV percentile
54.2 / 100	Balanced	high	20 / 100

Model reference	Upside scenario	Risk reference	Wheel strategy fit
$360.00	$385.00	$348.00	54 / 100

Options stance	**mixed**
Tail-risk safety	**32 / 100**
JW Rank data coverage / as of	**100.0% | Sep 9, 2026 7:50 PM EDT**

Key insight

TSLA Option Market Shows Mixed Sentiment Amidst Regulatory Uncertainty

Market read

The TSLA option market displays a mixed outlook, reflecting uncertainty surrounding recent regulatory developments and the performance of its Cybercab robotaxi initiative. While implied volatility remains elevated, indicating heightened market expectations for price swings, the term structure shows a slight backwardation, suggesting some bearishness in the near term. Bullish sentiment is present in certain call options, particularly those with longer expirations, but this is countered by put option activity reflecting concerns about potential regulatory hurdles and slowing sales growth.

Strategy context

The market appears to be pricing in a range-bound scenario with potential for both upside and downside movement.

JW AI conclusions

Short- and medium-term model interpretation

AI context bias	**Mixed**
AI analysis updated	**Sep 9, 2026 1:41 PM EDT**

Short-term scenario

Neutral/Hold with high uncertainty. Mixed Cybercab reception plus NHTSA audit create near-term headline risk; stretched valuation and death cross argue against chasing. Consider small long only on confirmed hold of support with tight risk; otherwise wait for pullback or regulatory clarity. 1-3 week outlook volatile around news flow.

Three-month outlook

Highly uncertain and binary. Bullish path (toward $400+) requires robotaxi/FSD scaling without major incidents, positive Oct earnings, and regulatory progress; software/energy growth could offset EV weakness. Bearish path (risk to $300s) if NHTSA delays, sales continue sliding, or capex pressures margins further. Valuation already prices in optimistic AI/robotaxi outcomes; expect continued high volatility. Identify all projections as speculative given execution, regulatory, and competitive risks.

Market sentiment

Mixed-to-negative short-term with low retail hype and skeptical coverage of Cybercab/NHTSA; sentiment scores recently 2.0-6.0/10 with narrative friction. Some traders closing positions near resistance citing bullish structure but caution. Longer-term bulls focus on AI/robotics/FSD scaling and ignore daily drama; bears highlight valuation and execution risks. Overall cautious/divided.

Supporting evidence

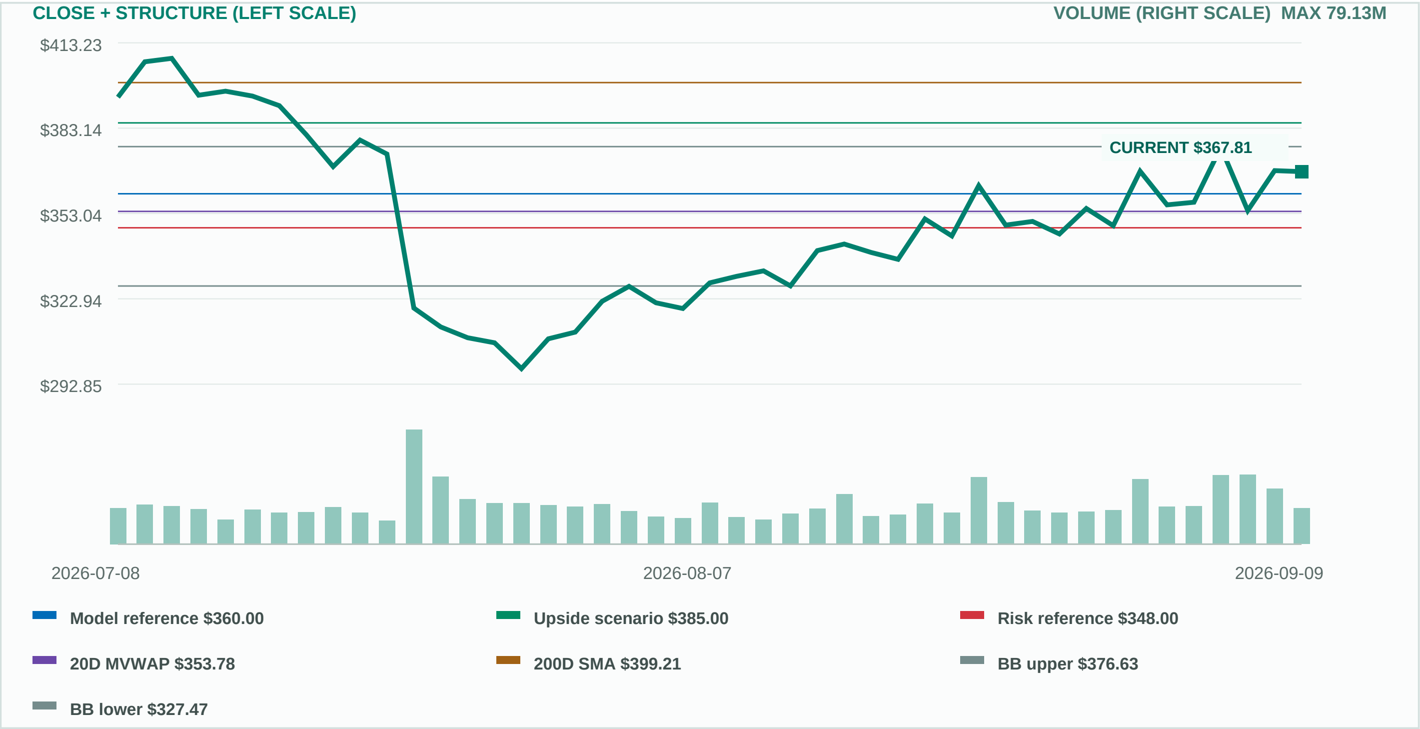
Implied volatility is elevated at 41.66%, suggesting heightened market expectations for price swings. | The term structure exhibits a slight backwardation with near-term options slightly cheaper than longer-dated options, hinting at some bearishness in the near term. | Bullish sentiment is evident in call option activity, particularly for longer expirations, but this is tempered by put option activity reflecting concerns about regulatory risks and slowing sales growth.

Risk watch

Regulatory uncertainty surrounding the Cybercab robotaxi launch and NHTSA audit pose a significant risk to TSLA's near-term outlook.

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%	98.9
Strategy Fit	100.0%	53.8
Technical Trend	100.0%	61.4
Market Tail Risk	100.0%	32.0
Fundamental Quality	100.0%	37.8
Volatility Pressure	100.0%	34.7

Decision summary

Primary model reads before the detailed indicator appendix

Momentum	Institutional flow	Structure	Volatility
bearish_warning	**Above MVWAP**	**Below 200D trend**	**high**

Decision indicators

Detailed momentum, institutional and structural observations

Momentum kinematics

Direction, velocity and oscillator state

Current read	**BEARISH WARNING | neutral | MACD accelerating**
Trend signal	**BEARISH WARNING**
RSI signal	**neutral**
RSI (7 / 14 / 21)	**57.81 / 55.57 / 53.05**
RSI velocity	**-1.66**
MACD line / signal / histogram	**4.94 / - / 2.16**
MACD acceleration	**0.29**
Stochastic K / D	**58.18 / 63.11**

Institutional footprints

Volume-weighted cost, price location and flow

Current read	**Above institutional MVWAP | Accumulation bias**
Institutional flow	**1.53**
20-day MVWAP	**$353.78**
Price vs 20-day MVWAP	**+3.46%**
Daily reference VWAP	**$369.75**
Price vs daily reference	**-1.01%**
Volume	**24.81M**

Structural context

Long-term trend and volatility boundaries

Current read	**Below 200-day trend | Positive macro velocity**
Macro velocity	**1.63**
20-day / 200-day SMA	**$352.05 / $399.21**
Bollinger range	**$327.47 - $376.63**
Bollinger position	**0.821**

Options and volatility intelligence

Structure, premium conditions and principal risks

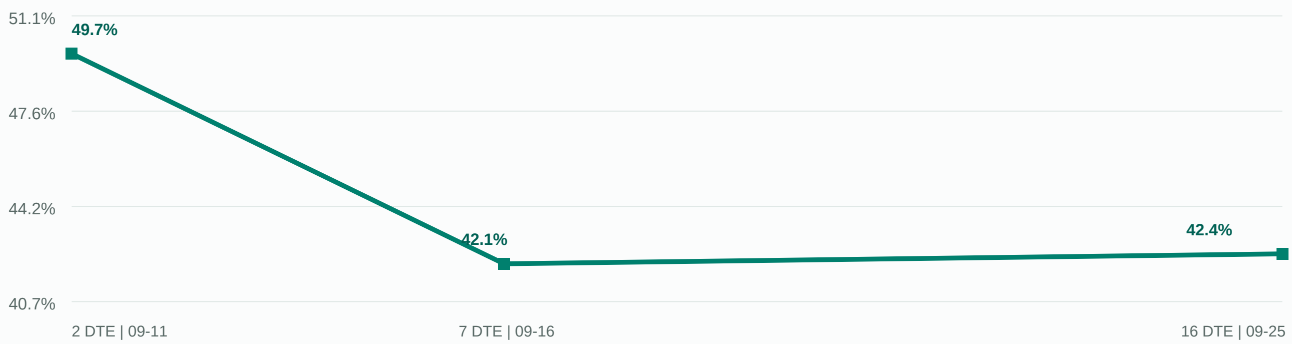
IV rank	IV percentile	VVIX	SKEW
26 / 100	**20 / 100**	**93.31**	**148.86**

Market regime	**DANGER ZONE**
Tail-risk regime	**NORMAL TAIL RISK**
Term structure	**backwardation**
Term slope	**-7.26 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 9, 2026 2:35 PM EDT**
Options data quality	**Coverage 88.9%**

Option term structure

ATM implied-volatility curve by days to expiration

ATM IV CURVE



Downward-sloping ATM volatility term structure

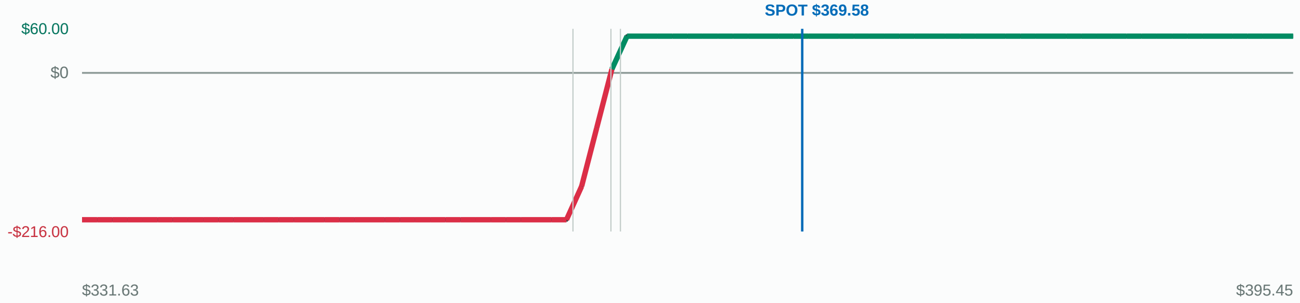
EXPIRATION	DTE	ATM IV	STATE
2026-09-11	2	49.7%	-
2026-09-16	7	42.1%	-
2026-09-25	16	42.4%	-

Reference spread payoff

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

Bull Put Spread reference

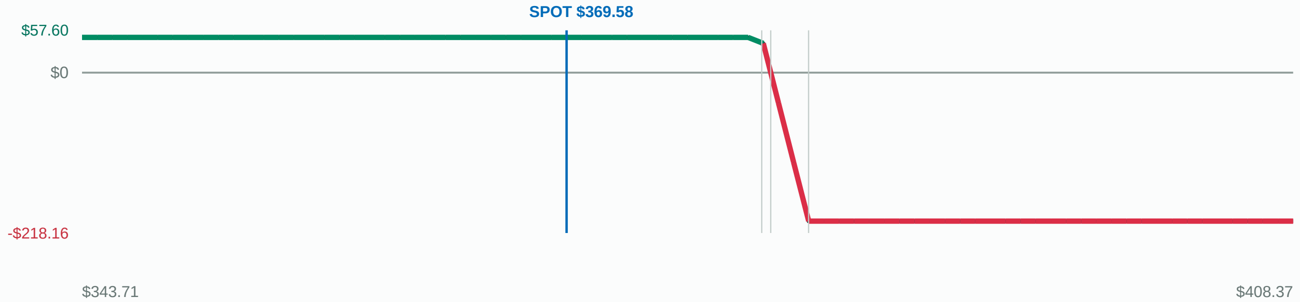
Short $360.00 | Long $357.50 | Width $2.50 | Net credit $0.50



Max profit $50.00 | Max loss -$200.00 | Break-even $359.50 | Per contract at expiry

Bear Call Spread reference

Short $380.00 | Long $382.50 | Width $2.50 | Net credit $0.48



Max profit $48.00 | Max loss -$202.00 | Break-even $380.48 | 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	**16.21**
VVIX	**93.31**
SKEW index	**148.86**
Observation confidence	**high**
Option quote quality	**reliable**
Contracts observed	**98**

Event and tail-risk context (continued)

Known event windows and broad volatility conditions

FIELD	VALUE
Contracts with quotes	**98**

Strategy fit

Generalized structure fit; not a personalized recommendation

Market structure

The TSLA option market displays a mixed outlook, reflecting uncertainty surrounding recent regulatory developments and the performance of its Cybercab robotaxi initiative. While implied volatility remains elevated, indicating heightened market expectations for price swings, the term structure shows a slight backwardation, suggesting some bearishness in the near term. Bullish sentiment is present in certain call options, particularly those with longer expirations, but this is countered by put option activity reflecting concerns about potential regulatory hurdles and slowing sales growth.

Options context

TSLA Option Market Shows Mixed Sentiment Amidst Regulatory Uncertainty

Wheel context

The market appears to be pricing in a range-bound scenario with potential for both upside and downside movement.

Observed evidence

Implied volatility is elevated at 41.66%, suggesting heightened market expectations for price swings. | The term structure exhibits a slight backwardation with near-term options slightly cheaper than longer-dated options, hinting at some bearishness in the near term. | Bullish sentiment is evident in call option activity, particularly for longer expirations, but this is tempered by put option activity reflecting concerns about regulatory risks and slowing sales growth.

Principal risks to monitor

Regulatory uncertainty surrounding the Cybercab robotaxi launch and NHTSA audit pose a significant risk to TSLA's near-term outlook.

Fundamentals and events

Business quality, valuation and upcoming event context

Market capitalization **$1.45T**	P/E (TTM) **367.43**
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 **1.75**
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 **6.3%**
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

Sep 9, 2026 9:40 AM EDT

Covered Call | 2026-09-11

At signal $371.53 | Current $366.01

SHORT **Option $372.50 B $6.05 / A $6.15**

High turnover | Conservative | CR $6.10

Complete technical details

Full supporting indicator set used by the symbol detail experience

Volatility and options market

Price movement and premium conditions

ATR	**$14.89**
ATR as % of price	**4.1%**
Volatility environment	**high**
Current IV	**41.6%**
IV rank	**26 / 100**
IV percentile	**20 / 100**
Technical Snapshot IV source	**Private fundamentals snapshot**
Technical Snapshot IV observed at	**Sep 9, 2026 3:50 PM EDT**

Technical health and risk radar

Derived indicator health and event context

Overall health	**61 / 100**
Trend health	**38 / 100**
Momentum health	**99 / 100**
Volatility health	**49 / 100**
Structure health	**68 / 100**
Earnings risk / date	**low | 2026-10-21**
Macro risk	**unknown**
Volatility risk	**high**
Structure risk	**low**

Structural indicator levels

Moving averages, volatility bands and observed trading ranges

SMA (20 / 50 / 200)	**$352.05 / $356.84 / $399.21**
EMA (9 / 21)	**$361.17 / $354.50**
Bollinger upper / middle / lower	**$376.63 / $352.05 / $327.47**

Structural indicator levels (continued)

Moving averages, volatility bands and observed trading ranges

FIELD	VALUE
Bollinger %B	**0.821**
True high / low	**$375.44 / $366.00**
5-day true high / low	**$384.04 / $349.92**

Three-day indicator history

Short-horizon change and the underlying three-session observations

INDICATOR	3-DAY CHANGE	SESSION 1 / 2 / 3
SMA20	1.630	-
SMA50	-0.511	-
MVWAP20	1.531	-
MACD	0.289	-
RSI	-1.658	-
Volume	-7604581.330	-
ATR	0.127	-
T1	-	**4.42 / 352.49 / 370.00 / 354.08**
T2	-	**3.66 / 350.91 / 376.37 / 351.32**
T3	-	**4.07 / 349.19 / 384.04 / 357.01**

Detailed options evidence

Supporting option-chain, execution and data-quality observations

Underlying price at observation	**$369.58**
Options Snapshot IV sources	**ATM: option chain | Rank/percentile: fundamentals**
Options Snapshot IV observed at	**Sep 9, 2026 2:35 PM EDT**
Options data coverage	**88.9%**
SKEW regime	**HIGH TAIL RISK SKEW**
VVIX regime	**VVIX FLAT**
Front expiration / DTE	**2026-09-11 | 2 DTE**
Front at-the-money IV	**49.7%**
25-delta skew	**-0.67**
Put / Call 25-delta	**$360.00 Delta -0.232 / $380.00 Delta 0.240**
Median option bid/ask spread	**1.8%**
Bid/ask spread	**-**
Contracts observed / quoted	**98 / 98**

Price context

Last Price: 369.58 | Bid: 369.57 | Ask: 369.60 | Previous Close: 368.16 | Change: 1.42 | Daily change: 0.39% | Update Time: 2026-09-09T14:35:09.506173-04:00 | Latest History Date: 2026-09-09 | Latest History Price: 369.60

Historical context

Trading-day sample: 60 sessions | First Date: 2026-06-15 | Latest Date: 2026-09-09 | Latest Price: 369.60 | Max Drawdown 60d Percent: -29.86%

Fundamental context

Current Iv Percent: 41.66% | Iv Rank: 26.04 | Iv Percentile: 19.52 | Next Earnings Date: 2026-10-21 | Ex Dividend Date: N/A

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.

Data, AI and model limitations

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.

Reference documents

Official product terms and standardized options disclosure

Jason Wheel	**jasonwheel.com**
Terms of Use	**jasonwheel.com / Terms**
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