Tesla Inc / TSLA

Equity | Generated Sep 10, 2026 11:32 PM EDT

Current price	Daily move	Bid / Ask	Previous close
$362.05	**-5.76 -1.57%**	**$361.90/$362.19**	**$367.81**

Market	**NYSE**
Industry	**Automobiles**
Market data as of	**Sep 10, 2026 11:32 PM EDT**

JW Intelligence Report

Complete | 3 of 3 sections | Sep 10, 2026 6:50 PM EDT

JW Rank	Rank label	Confidence	IV percentile
57.5 / 100	**Balanced**	**high**	**9 / 100**

Model reference	Upside scenario	Risk reference	Wheel strategy fit
$360.00	**$385.00**	**$348.00**	**65 / 100**

Options stance	**mixed**
Tail-risk safety	**56 / 100**
JW Rank data coverage / as of	**100.0% | Sep 10, 2026 6:50 PM EDT**

Key insight

TSLA Option Market Shows Mixed Sentiment Amidst Regulatory and Growth Concerns

Market read

The TSLA option market displays a mixed outlook, reflecting both bullish catalysts and significant headwinds. While record deliveries, strong FSD subscriber growth, and a positive short-term technical setup contribute to potential upside, concerns surrounding the NHTSA probe into Cybercab, weak Chinese sales, high capital expenditures, and regulatory risks create uncertainty. The term structure is backwardated, with near-term IV exceeding longer-term IV, suggesting heightened volatility expectations in the near future.

Strategy context

The market appears to be pricing in both potential upside from strong fundamentals and downside risk from regulatory uncertainty and competition.

JW AI conclusions

Short- and medium-term model interpretation

AI context bias	**Mixed**
AI analysis updated	**Sep 10, 2026 1:40 PM EDT**

Short-term scenario

Hold / wait for dip (1-3 weeks); mixed technicals, valuation, and news create high uncertainty around robotaxi regulation and near-term sales. Avoid chasing.

Three-month outlook

Neutral-to-modestly positive toward analyst target area (~$390) if robotaxi scaling, FSD approvals, and Oct 21 earnings provide catalysts, but high uncertainty from NHTSA probe, China weakness, massive CapEx cash burn, and premium valuation. Volatility likely; outcomes range widely depending on execution vs. regulatory/competitive risks.

Market sentiment

Mixed-to-cautious overall. Sentiment scores recently recovered to ~4/10 after prior negatives; posts note YTD decline, sales softness, rich valuation, and unproven robotaxi unit economics vs. some dip-buying interest ($340-350 zone) and optimism on FSD/Optimus. Divided views with notable caution against chasing current levels.

Supporting evidence

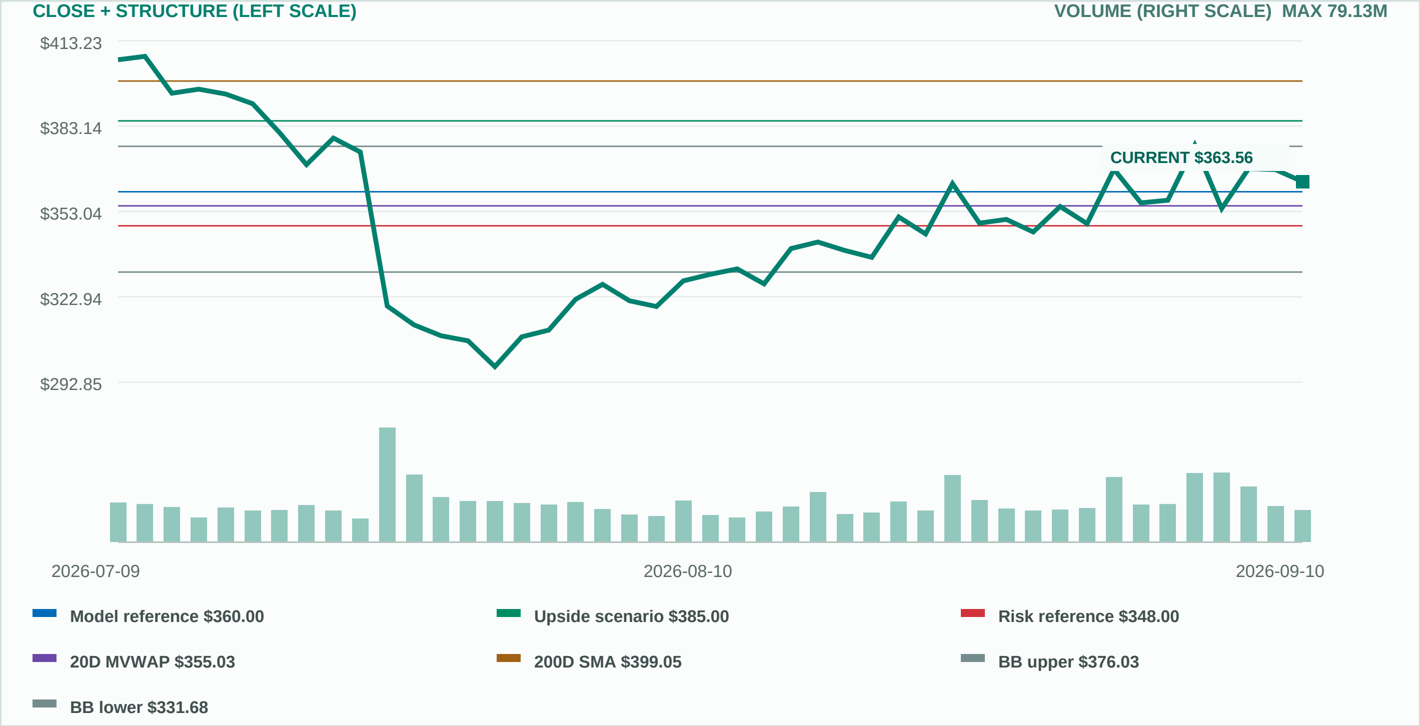
The 25-delta skew is balanced, indicating a neutral market view on potential directionality. | Implied volatility is elevated at 40.71%, reflecting uncertainty surrounding upcoming events like the NHTSA probe and earnings release. | Short-term technical indicators are mixed-to-bullish, with price above the 50-day SMA but below the 200-day SMA. | The term structure is backwardated, with near-term IV exceeding longer-term IV, suggesting heightened volatility expectations in the near future.

Risk watch

NHTSA probe into Cybercab safety could negatively impact TSLA's autonomous driving ambitions. | Continued weakness in Chinese sales despite incentives raises concerns about global demand.

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%	98.6
Strategy Fit	100.0%	64.9
Technical Trend	100.0%	59.5
Market Tail Risk	100.0%	56.3
Fundamental Quality	100.0%	37.8
Volatility Pressure	100.0%	30.8

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)	**54.09 / 53.74 / 51.88**
RSI velocity	**0.94**
MACD line / signal / histogram	**4.95 / - / 2.72**
MACD acceleration	**0.43**
Stochastic K / D	**60.60 / 61.38**

Institutional footprints

Volume-weighted cost, price location and flow

Current read	**Above institutional MVWAP | Accumulation bias**
Institutional flow	**1.38**
20-day MVWAP	**$355.03**
Price vs 20-day MVWAP	**+1.98%**
Daily reference VWAP	**$363.48**
Price vs daily reference	**-0.39%**
Volume	**22.05M**

Structural context

Long-term trend and volatility boundaries

Current read	**Below 200-day trend | Positive macro velocity**
Macro velocity	**1.81**
20-day / 200-day SMA	**$353.86 / $399.05**
Bollinger range	**$331.68 - $376.03**
Bollinger position	**0.719**

Options and volatility intelligence

Structure, premium conditions and principal risks

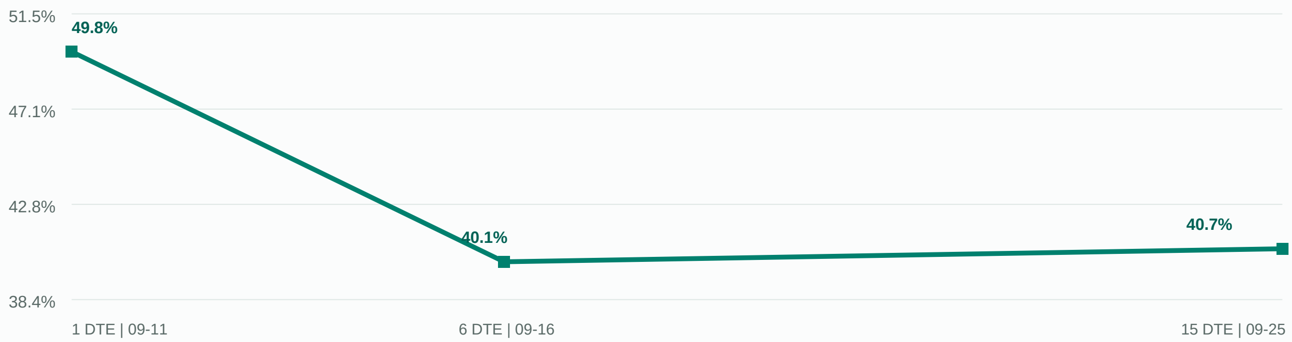
IV rank	IV percentile	VVIX	SKEW
23 / 100	13 / 100	100.96	149.25

Market regime	**Calm**
Tail-risk regime	**NORMAL TAIL RISK**
Term structure	**backwardation**
Term slope	**-9.07 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 10, 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

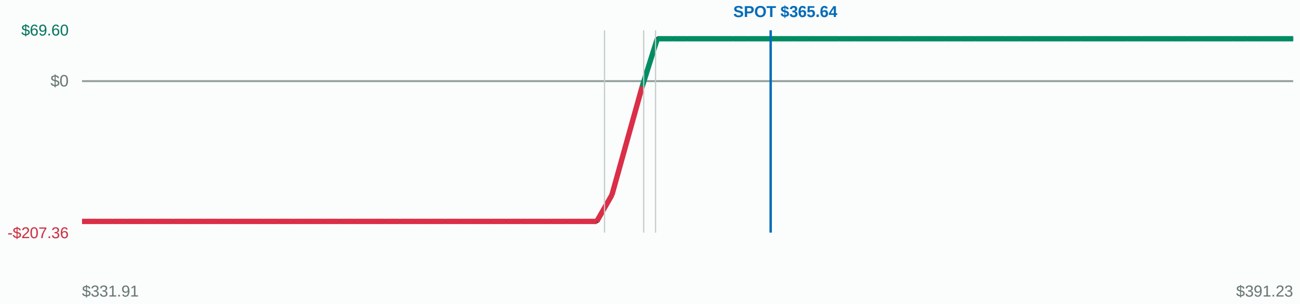
EXPIRATION	DTE	ATM IV	STATE
2026-09-11	1	49.8%	-
2026-09-16	6	40.1%	-
2026-09-25	15	40.7%	-

Reference spread payoff

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

Bull Put Spread reference

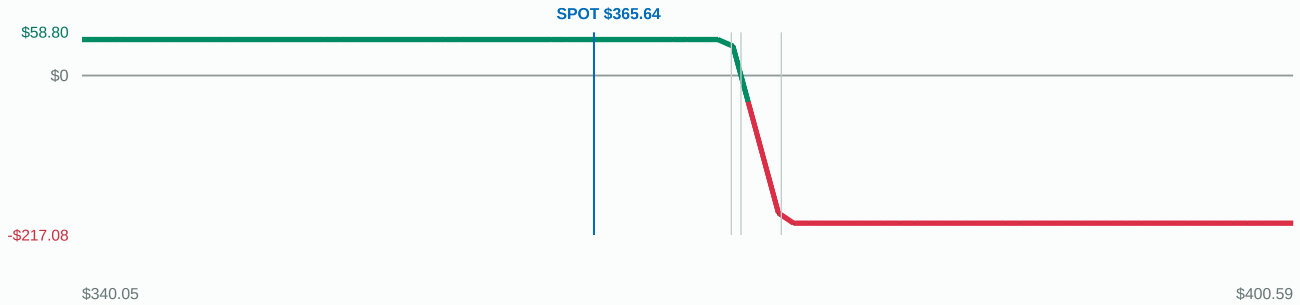
Short $360.00 | Long $357.50 | Width $2.50 | Net credit $0.58



Max profit $58.00 | Max loss -$192.00 | Break-even $359.42 | Per contract at expiry

Bear Call Spread reference

Short $372.50 | Long $375.00 | Width $2.50 | Net credit $0.49



Max profit $49.00 | Max loss -$201.00 | Break-even $372.99 | 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	**17.76**
VVIX	**100.96**
SKEW index	**149.25**
Observation confidence	**high**
Option quote quality	**reliable**
Contracts observed	**143**

Event and tail-risk context (continued)

Known event windows and broad volatility conditions

FIELD	VALUE
Contracts with quotes	**143**

Strategy fit

Generalized structure fit; not a personalized recommendation

Market structure

The TSLA option market displays a mixed outlook, reflecting both bullish catalysts and significant headwinds. While record deliveries, strong FSD subscriber growth, and a positive short-term technical setup contribute to potential upside, concerns surrounding the NHTSA probe into Cybercab, weak Chinese sales, high capital expenditures, and regulatory risks create uncertainty. The term structure is backwardated, with near-term IV exceeding longer-term IV, suggesting heightened volatility expectations in the near future.

Options context

TSLA Option Market Shows Mixed Sentiment Amidst Regulatory and Growth Concerns

Wheel context

The market appears to be pricing in both potential upside from strong fundamentals and downside risk from regulatory uncertainty and competition.

Observed evidence

The 25-delta skew is balanced, indicating a neutral market view on potential directionality. | Implied volatility is elevated at 40.71%, reflecting uncertainty surrounding upcoming events like the NHTSA probe and earnings release. | Short-term technical indicators are mixed-to-bullish, with price above the 50-day SMA but below the 200-day SMA. | The term structure is backwardated, with near-term IV exceeding longer-term IV, suggesting heightened volatility expectations in the near future.

Principal risks to monitor

NHTSA probe into Cybercab safety could negatively impact TSLA's autonomous driving ambitions. | Continued weakness in Chinese sales despite incentives raises concerns about global demand.

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 10, 2026 9:39 AM EDT

Covered Call | 2026-09-11

At signal $361.44 | Current $362.05

SHORT **Option $362.50 B $4.40 / A $4.50**

High turnover | CR $4.45

Complete technical details

Full supporting indicator set used by the symbol detail experience

Volatility and options market

Price movement and premium conditions

ATR	**$14.65**
ATR as % of price	**4.0%**
Volatility environment	**high**
Current IV	**39.7%**
IV rank	**20 / 100**
IV percentile	**9 / 100**
Technical Snapshot IV source	**Private fundamentals snapshot**
Technical Snapshot IV observed at	**Sep 10, 2026 7:32 PM EDT**

Technical health and risk radar

Derived indicator health and event context

Overall health	**63 / 100**
Trend health	**38 / 100**
Momentum health	**98 / 100**
Volatility health	**50 / 100**
Structure health	**78 / 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)	**$353.86 / $355.70 / $399.05**
EMA (9 / 21)	**$361.65 / $355.32**
Bollinger upper / middle / lower	**$376.03 / $353.86 / $331.68**

Structural indicator levels (continued)

Moving averages, volatility bands and observed trading ranges

FIELD	VALUE
Bollinger %B	**0.719**
True high / low	**$369.21 / $357.68**
5-day true high / low	**$384.04 / $351.32**

Three-day indicator history

Short-horizon change and the underlying three-session observations

INDICATOR	3-DAY CHANGE	SESSION 1 / 2 / 3
SMA20	1.806	**-**
SMA50	-0.751	**-**
MVWAP20	1.376	**-**
MACD	0.429	**-**
RSI	0.937	**-**
Volume	-8639594.000	**-**
ATR	-0.204	**-**
T1	-	**4.94 / 353.78 / 375.44 / 366.00**
T2	-	**4.42 / 352.49 / 370.00 / 354.08**
T3	-	**3.66 / 350.91 / 376.37 / 351.32**

Detailed options evidence

Supporting option-chain, execution and data-quality observations

Underlying price at observation	**$365.64**
Options Snapshot IV sources	**ATM: option chain | Rank/percentile: fundamentals**
Options Snapshot IV observed at	**Sep 10, 2026 2:35 PM EDT**
Options data coverage	**88.9%**
SKEW regime	**HIGH TAIL RISK SKEW**
VVIX regime	**VVIX RISING**
Front expiration / DTE	**2026-09-11 | 1 DTE**
Front at-the-money IV	**49.8%**
25-delta skew	**-0.56**
Put / Call 25-delta	**$360.00 Delta -0.273 / $372.50 Delta 0.256**
Median option bid/ask spread	**2.3%**
Bid/ask spread	**-**
Contracts observed / quoted	**143 / 143**

Price context

Last Price: 365.64 | Bid: 365.59 | Ask: 365.65 | Previous Close: 367.81 | Change: -2.17 | Daily change: -0.59% | Update Time: 2026-09-10T14:35:41.753989-04:00 | Latest History Date: 2026-09-10 | Latest History Price: 365.62

Historical context

Trading-day sample: 60 sessions | First Date: 2026-06-16 | Latest Date: 2026-09-10 | Latest Price: 365.62 | Max Drawdown 60d Percent: -29.86%

Fundamental context

Current Iv Percent: 40.71% | Iv Rank: 22.88 | Iv Percentile: 12.75 | Next Earnings Date: 2026-10-21 | Ex Dividend Date: N/A

Important disclosures

Scope, limitations, risk and permitted interpretation

General market information only

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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

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