## Tesla Inc / TSLA

Equity | Generated Sep 14, 2026 11:32 PM EDT

| Current price | Daily move | Bid / Ask | Previous close |
|---|---|---|---|
| $359.33 | -6.11 -1.67% | $359.33/$359.42 | $365.44 |

| | |
|---|---|
| Market | **NYSE** |
| Industry | **Automobiles** |
| Market data as of | **Sep 14, 2026 11:32 PM EDT** |

## JW Intelligence Report

Complete | 3 of 3 sections | Sep 14, 2026 7:50 PM EDT

| JW Rank | Rank label | Confidence | IV percentile |
|---|---|---|---|
| 55.5 / 100 | Balanced | high | 8 / 100 |

| Model reference | Upside scenario | Risk reference | Wheel strategy fit |
|---|---|---|---|
| $358.00 | $380.00 | $348.00 | 66 / 100 |

| | |
|---|---|
| Options stance | **neutral** |
| Tail-risk safety | **56 / 100** |
| JW Rank data coverage / as of | **100.0% \| Sep 14, 2026 7:50 PM EDT** |

### Key insight

TSLA Option Market Implies Mixed Sentiment

### Market read

The TSLA option market presents a mixed outlook, reflecting both bullish and bearish sentiment. While implied volatility is elevated, suggesting potential for significant price swings, the term structure shows a slight backwardation, indicating a preference for near-term upside. The skew is balanced, with no strong directional bias. However, recent news regarding Musk's comments on AI development and mixed reception to the Cybercab launch have introduced uncertainty.

### Strategy context

The reference spreads suggest potential for both bullish and bearish strategies. Bullish investors may consider a bull put spread, while bearish investors may favor a bear call spread.

# JW AI conclusions

Short- and medium-term model interpretation

| | |
|---|---|
| AI context bias | **Bullish** |
| AI analysis updated | **Sep 14, 2026 1:41 PM EDT** |

### Short-term scenario

Cautious hold/buy-the-dip into Oct 1 Roadster event; elevated uncertainty from today's AI-comment selloff, stretched multiples and mixed technicals.

### Three-month outlook

Neutral-to-modestly-bullish with very high uncertainty. Street PT cluster near $390 implies limited ~7% upside. Possible positives: Roadster, robotaxi scaling, Oct 21 earnings. Major risks: autonomy/Optimus execution delays, further margin compression, competition and valuation compression. Realistic 3-month range $320-420; outcomes highly binary on AI/autonomy newsflow.

### Market sentiment

Mixed/cautiously constructive among retail. Bulls cite Oct 1 Roadster catalyst, Semi Europe plans, robotaxi fleet reaching 1,000 vehicles and US market-share rebound. Bears emphasize 300+ P/E, easy shorting history, hype vs. Uber/Waymo reality and valuation risk. Sentiment trackers recently improved from 4/10 toward 6-7/10. Overall divided with event-driven optimism offset by valuation skepticism.

### Supporting evidence

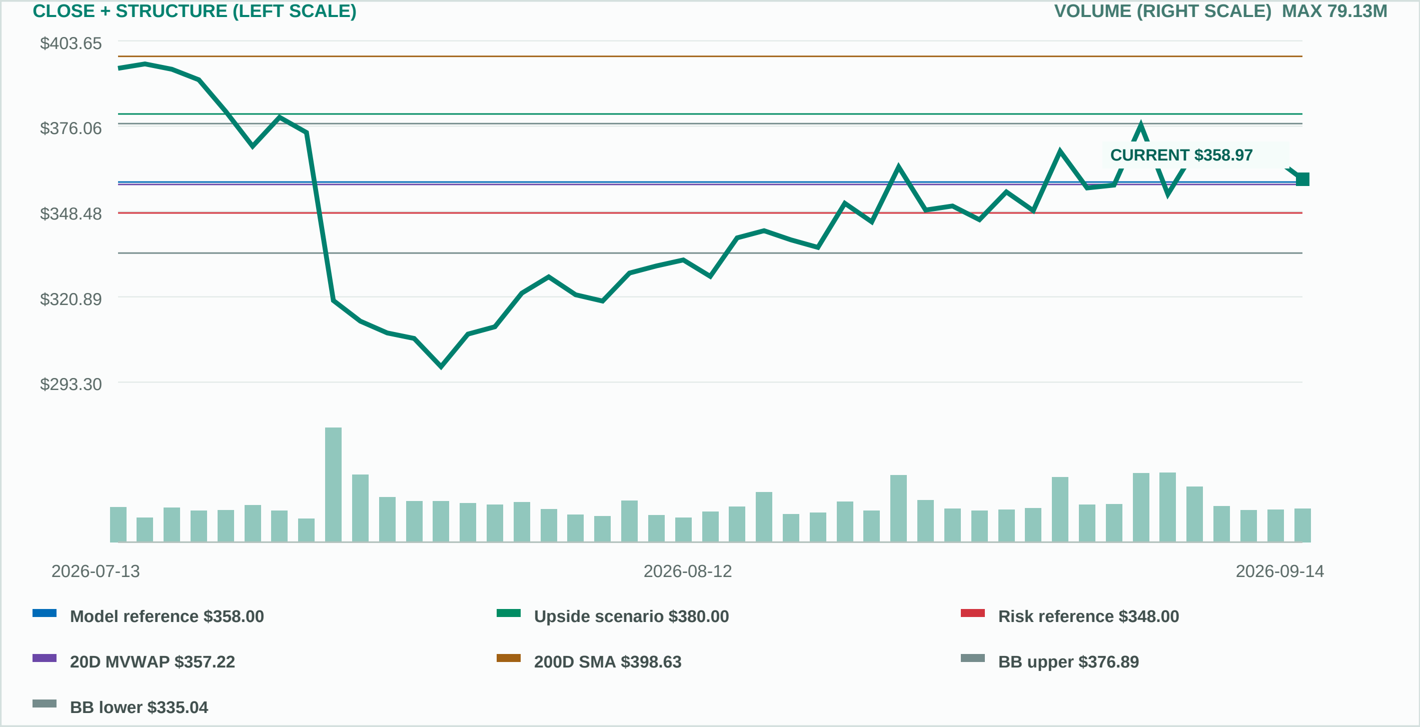
Implied volatility is 39.72%, suggesting potential for significant price swings. | The term structure shows a slight backwardation, with near-term options slightly more expensive than longer-term options. | The delta 25 skew is balanced, indicating no strong directional bias.

### Risk watch

Recent news regarding Musk's comments on AI development and mixed reception to the Cybercab launch introduce uncertainty.

## 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% | 98.4 |
| Strategy Fit | 100.0% | 66.1 |
| Technical Trend | 100.0% | 53.4 |
| Market Tail Risk | 100.0% | 56.3 |
| Fundamental Quality | 100.0% | 37.8 |
| Volatility Pressure | 100.0% | 29.2 |

## Decision summary

Primary model reads before the detailed indicator appendix

| Momentum | Institutional flow | Structure | Volatility |
|---|---|---|---|
| **bearish_warning** | **Above MVWAP** | **Below 200D trend** | **medium** |

# Decision indicators

Detailed momentum, institutional and structural observations

## Momentum kinematics

Direction, velocity and oscillator state

| | |
|---|---|
| Current read | **BEARISH WARNING \| neutral \| MACD decelerating** |
| Trend signal | **BEARISH WARNING** |
| RSI signal | **neutral** |
| RSI (7 / 14 / 21) | **49.22 / 51.50 / 50.52** |
| RSI velocity | **-1.35** |
| MACD line / signal / histogram | **4.56 / - / 3.46** |
| MACD acceleration | **-0.13** |
| Stochastic K / D | **48.49 / 55.24** |

## Institutional footprints

Volume-weighted cost, price location and flow

| | |
|---|---|
| Current read | **Above institutional MVWAP \| Accumulation bias** |
| Institutional flow | **1.15** |
| 20-day MVWAP | **$357.22** |
| Price vs 20-day MVWAP | **+0.59%** |
| Daily reference VWAP | **$361.25** |
| Price vs daily reference | **-0.53%** |
| Volume | **23.33M** |

## Structural context

Long-term trend and volatility boundaries

| | |
|---|---|
| Current read | **Below 200-day trend \| Positive macro velocity** |
| Macro velocity | **1.30** |
| 20-day / 200-day SMA | **$355.97 / $398.63** |
| Bollinger range | **$335.04 - $376.89** |
| Bollinger position | **0.572** |

## Options and volatility intelligence

Structure, premium conditions and principal risks

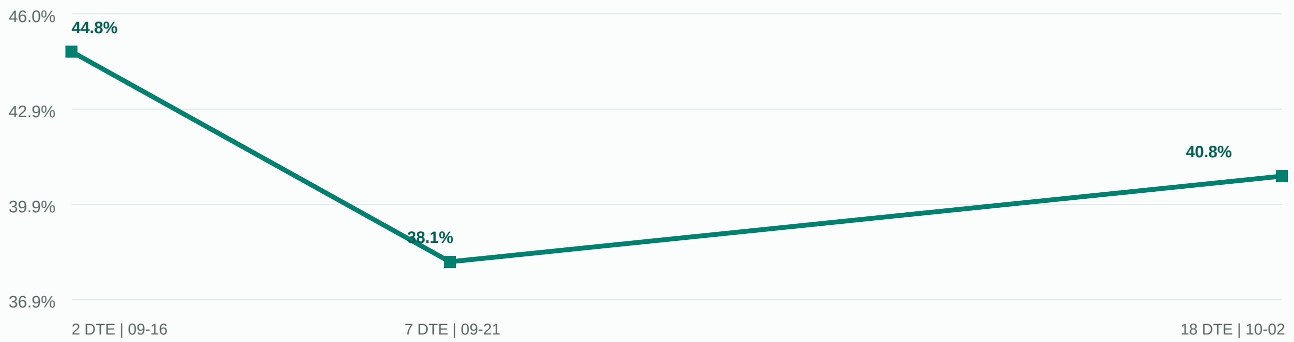
| IV rank | IV percentile | VVIX | SKEW |
|---|---|---|---|
| 20 / 100 | 10 / 100 | 94.26 | 154.49 |

| | |
|---|---|
| Market regime | **Calm** |
| Tail-risk regime | **NORMAL TAIL RISK** |
| Term structure | **backwardation** |
| Term slope | **-3.97 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 14, 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

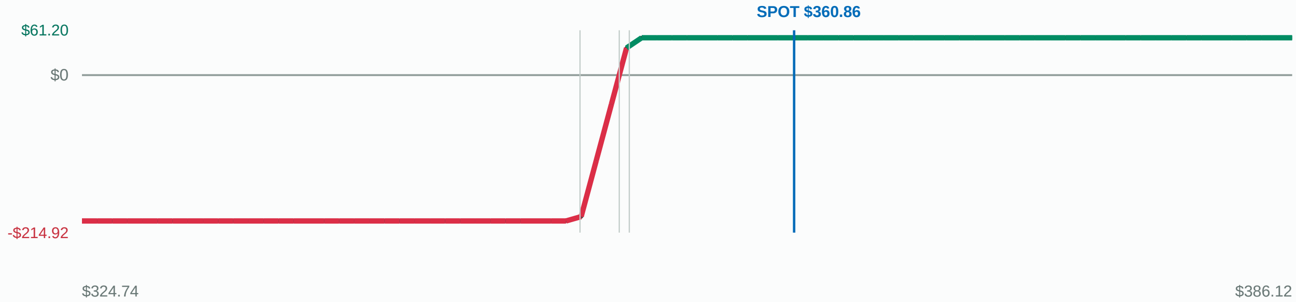
| EXPIRATION | DTE | ATM IV | STATE |
|---|---|---|---|
| **2026-09-16** | 2 | 44.8% | - |
| **2026-09-21** | 7 | 38.1% | - |
| **2026-10-02** | 18 | 40.8% | - |

## Reference spread payoff

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

### Bull Put Spread reference

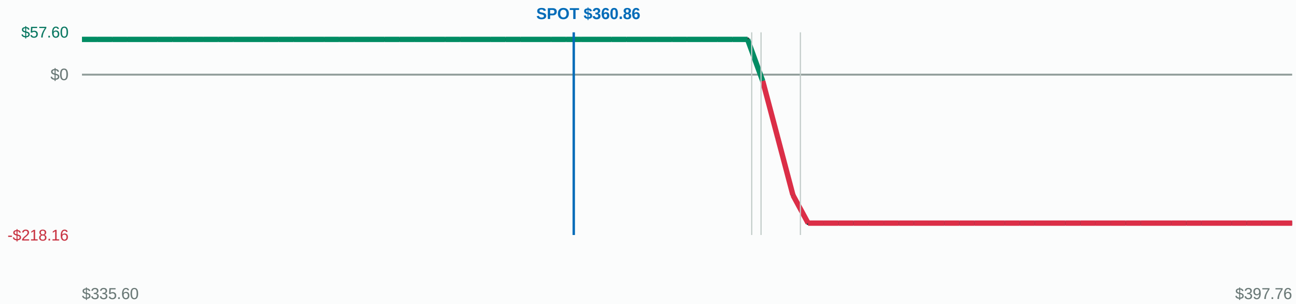
Short $352.50 | Long $350.00 | Width $2.50 | Net credit $0.51




**Max profit $51.00 | Max loss -$199.00 | Break-even $351.99 | Per contract at expiry**

### Bear Call Spread reference

Short $370.00 | Long $372.50 | Width $2.50 | Net credit $0.48




**Max profit $48.00 | Max loss -$202.00 | Break-even $370.48 | 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 | **16.74** |
| VVIX | **94.26** |
| SKEW index | **154.49** |
| Observation confidence | **high** |
| Option quote quality | **reliable** |
| Contracts observed | **142** |

## Event and tail-risk context (continued)

Known event windows and broad volatility conditions

| FIELD | VALUE |
|---|---|
| Contracts with quotes | **142** |

# Strategy fit

Generalized structure fit; not a personalized recommendation

### Market structure

The TSLA option market presents a mixed outlook, reflecting both bullish and bearish sentiment. While implied volatility is elevated, suggesting potential for significant price swings, the term structure shows a slight backwardation, indicating a preference for near-term upside. The skew is balanced, with no strong directional bias. However, recent news regarding Musk's comments on AI development and mixed reception to the Cybercab launch have introduced uncertainty.

### Options context

TSLA Option Market Implies Mixed Sentiment

### Wheel context

The reference spreads suggest potential for both bullish and bearish strategies. Bullish investors may consider a bull put spread, while bearish investors may favor a bear call spread.

### Observed evidence

Implied volatility is 39.72%, suggesting potential for significant price swings. | The term structure shows a slight backwardation, with near-term options slightly more expensive than longer-term options. | The delta 25 skew is balanced, indicating no strong directional bias.

### Principal risks to monitor

Recent news regarding Musk's comments on AI development and mixed reception to the Cybercab launch introduce uncertainty.

## Fundamentals and events

Business quality, valuation and upcoming event context

| | |
|---|---|
| Market capitalization<br>**$1.44T** | P/E (TTM)<br>**379.22** |
| ROE<br>**4.6%** | Revenue growth<br>**5.2%** |
| EPS growth<br>**-33.3%** | Operating margin<br>**4.2%** |
| Net profit margin<br>**3.7%** | Gross margin<br>**-** |
| Free cash flow CAGR<br>**18.2%** | Debt / equity<br>**0.10** |
| Dividend yield<br>**-** | Beta<br>**1.75** |
| 52-week range<br>**$297.38 - $498.83** | |

## Company or fund profile

Issuer identity and classification

| | |
|---|---|
| Name<br>**Tesla Inc** | Market<br>**NYSE** |
| Industry<br>**Automobiles** | Country<br>**US** |
| Currency<br>**USD** | IPO date<br>**2010-06-29** |
| Shares outstanding<br>**3.95B** | 52-week return<br>**-0.9%** |
| Book value per share<br>**$23.13** | Revenue per share<br>**$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 14, 2026 9:36 AM EDT

**Covered Call | 2026-09-16**

At signal $363.19 | Current $359.33

SHORT **Option $362.50 B $6.20 / A $6.40**

**High turnover | CR $6.30**

## Complete technical details

Full supporting indicator set used by the symbol detail experience

## Volatility and options market

Price movement and premium conditions

| | |
|---|---|
| ATR | **$13.87** |
| ATR as % of price | **3.9%** |
| Volatility environment | **medium** |
| Current IV | **39.3%** |
| IV rank | **18 / 100** |
| IV percentile | **8 / 100** |
| Technical Snapshot IV source | **Private fundamentals snapshot** |
| Technical Snapshot IV observed at | **Sep 14, 2026 3:50 PM EDT** |

## Technical health and risk radar

Derived indicator health and event context

| | |
|---|---|
| Overall health | **66 / 100** |
| Trend health | **38 / 100** |
| Momentum health | **94 / 100** |
| Volatility health | **52 / 100** |
| Structure health | **93 / 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) | **$355.97 / $353.81 / $398.63** |
| EMA (9 / 21) | **$361.72 / $356.49** |
| Bollinger upper / middle / lower | **$376.89 / $355.97 / $335.04** |

## Structural indicator levels (continued)

Moving averages, volatility bands and observed trading ranges

| FIELD | VALUE |
|---|---|
| Bollinger %B | **0.572** |
| True high / low | **$367.73 / $357.04** |
| 5-day true high / low | **$375.44 / $354.08** |

# Three-day indicator history

Short-horizon change and the underlying three-session observations

| INDICATOR | 3-DAY CHANGE | SESSION 1 / 2 / 3 |
|---|---|---|
| **SMA20** | 1.304 | **-** |
| **SMA50** | -1.009 | **-** |
| **MVWAP20** | 1.147 | **-** |
| **MACD** | -0.127 | **-** |
| **RSI** | -1.354 | **-** |
| **Volume** | -524494.330 | **-** |
| **ATR** | -0.342 | **-** |
| **T1** | - | **5.05 / 356.23 / 368.66 / 361.60** |
| **T2** | - | **4.95 / 355.03 / 369.21 / 357.68** |
| **T3** | - | **4.94 / 353.78 / 375.44 / 366.00** |

# Detailed options evidence

Supporting option-chain, execution and data-quality observations

| | |
|---|---|
| Underlying price at observation | **$360.86** |
| Options Snapshot IV sources | **ATM: option chain \| Rank/percentile: fundamentals** |
| Options Snapshot IV observed at | **Sep 14, 2026 2:35 PM EDT** |
| Options data coverage | **88.9%** |
| SKEW regime | **HIGH TAIL RISK SKEW** |
| VVIX regime | **VVIX RISING** |
| Front expiration / DTE | **2026-09-16 \| 2 DTE** |
| Front at-the-money IV | **44.8%** |
| 25-delta skew | **-1.51** |
| Put / Call 25-delta | **$352.50 Delta -0.232 / $370.00 Delta 0.245** |
| Median option bid/ask spread | **2.8%** |
| Bid/ask spread | **-** |
| Contracts observed / quoted | **142 / 142** |

### Price context

Last Price: 360.86 | Bid: 360.82 | Ask: 360.88 | Previous Close: 365.44 | Change: -4.58 | Daily change: -1.25% | Update Time: 2026-09-14T14:35:20.285400-04:00 | Latest History Date: 2026-09-14 | Latest History Price: 361.06

### Historical context

Trading-day sample: 60 sessions | First Date: 2026-06-18 | Latest Date: 2026-09-14 | Latest Price: 361.06 | Max Drawdown 60d Percent: -29.86%

### Fundamental context

Current Iv Percent: 39.72% | Iv Rank: 19.60 | Iv Percentile: 9.96 | 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.

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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** |
| Privacy Policy | **jasonwheel.com / Privacy** |
| Options Disclosure Document | **theocc.com / Options Disclosure Document** |