Tesla Inc / TSLA

Equity | Generated Sep 16, 2026 11:32 PM EDT

Current price	Daily move	Bid / Ask	Previous close
$360.80	**+4.22 +1.18%**	**$360.79/$360.88**	**$356.58**

Market	**NYSE**
Industry	**Automobiles**
Market data as of	**Sep 16, 2026 11:32 PM EDT**

JW Intelligence Report

Complete | 3 of 3 sections | Sep 16, 2026 6:50 PM EDT

JW Rank	Rank label	Confidence	IV percentile
55.3 / 100	**Balanced**	**high**	**22 / 100**

Model reference	Upside scenario	Risk reference	Wheel strategy fit
$355.00	**$380.00**	**$345.00**	**67 / 100**

Options stance	**mixed**
Tail-risk safety	**56 / 100**
JW Rank data coverage / as of	**100.0% | Sep 16, 2026 6:50 PM EDT**

Key insight

TSLA Option Market Shows Mixed Sentiment Amidst News Catalysts and Technical Weakness

Market read

The TSLA option market displays a mixed sentiment, reflecting both bullish catalysts and bearish technical signals. While recent news includes positive developments like the upcoming Roadster unveiling and optimistic commentary from investors like Ron Baron, concerns remain regarding production delays for Cybercab and regulatory scrutiny. The term structure exhibits backwardation, suggesting near-term volatility expectations are higher than longer-term ones. Technically, TSLA is consolidating below its 200-day moving average with a death cross pattern, indicating potential downside risk.

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	**Bearish**
AI analysis updated	**Sep 16, 2026 1:41 PM EDT**

Short-term scenario

Hold/wait; mixed news (delivery cut + Cybercab scrutiny vs Roadster/FSD catalysts) and neutral-bearish technicals create high short-term uncertainty. Cautious dip-buy only if holding above 355 with volume.

Three-month outlook

Highly uncertain with wide possible range ($300-450). Consensus targets imply modest ~5-10% upside to ~$380-400 but dispersion is extreme due to robotaxi/AI execution timeline, Q3 delivery miss risk, Oct earnings, Cybercab regulation, and 200x+ 2026 earnings multiple. Potential positives: Roadster event, FSD unsupervised progress, energy/robotics. Risks: further demand weakness, high capex, competition, macro. Volatility expected; not a high-conviction period.

Market sentiment

Mixed/cautiously improving. Bulls (e.g. Ron Baron, some traders) see oversold vs company performance, upcoming catalysts (Optimus, unsupervised FSD/Robotaxi, Roadster) and dip-buying. Bears cite extreme valuation, execution/regulatory risks on Cybercab, and technically descending channel with lower highs. High-risk/high-reward narrative dominant; retail sentiment recently less negative.

Supporting evidence

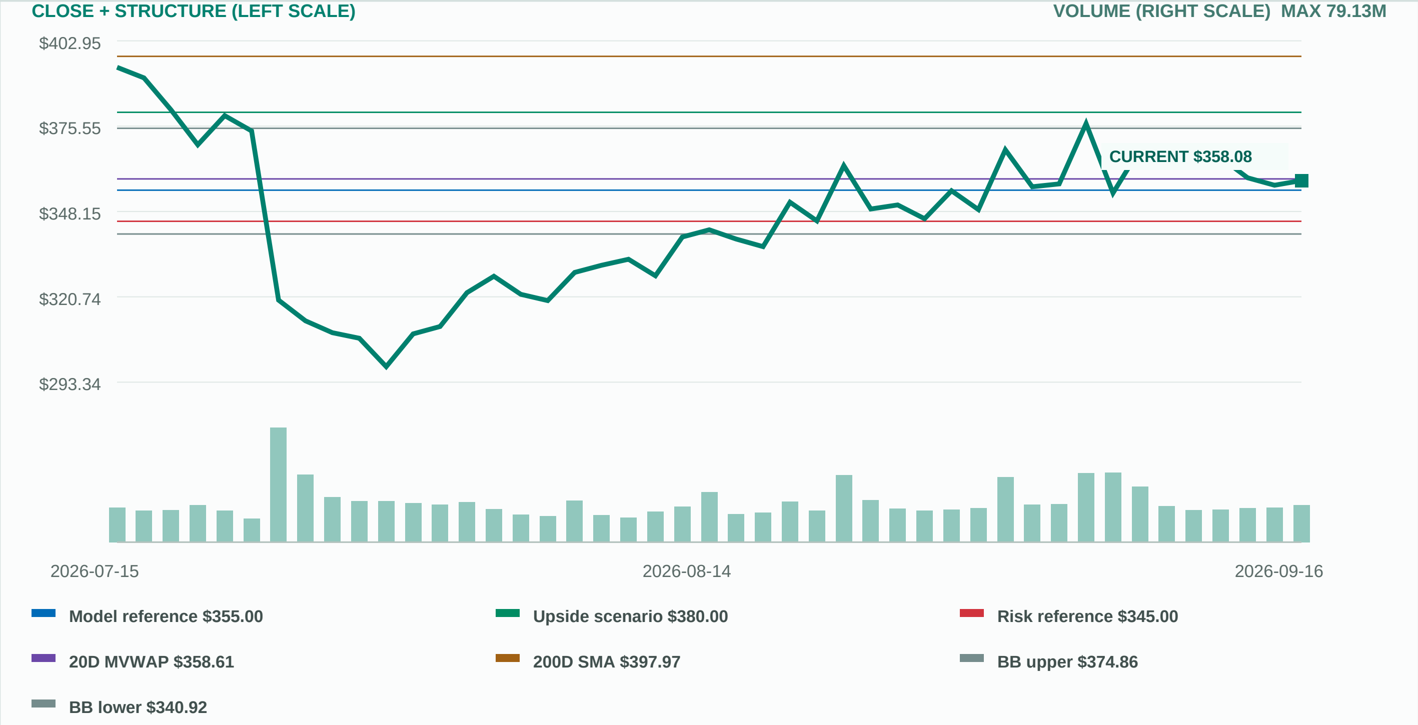
The implied volatility (IV) for near-term options is elevated compared to longer-term options, suggesting heightened expectations for price swings in the short term. | The skew is balanced, indicating that both call and put options are priced similarly, reflecting uncertainty about the direction of future price movements. | Recent news includes both positive catalysts (Roadster unveiling, FSD progress) and negative factors (Cybercab production delays, regulatory scrutiny). | Technical indicators show mixed signals: RSI is neutral, while MACD displays some bullish momentum but the stock remains below key moving averages.

Risk watch

Regulatory hurdles surrounding Cybercab could negatively impact TSLA's growth prospects. | Competition from other EV manufacturers could intensify, putting pressure on market share and 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%	98.2
Strategy Fit	100.0%	66.6
Technical Trend	100.0%	50.4
Market Tail Risk	100.0%	56.3
Fundamental Quality	100.0%	37.8
Volatility Pressure	100.0%	33.0

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)	**48.68 / 51.11 / 50.28**
RSI velocity	**-1.11**
MACD line / signal / histogram	**3.51 / - / 3.54**
MACD acceleration	**-0.51**
Stochastic K / D	**35.54 / 42.30**

Institutional footprints

Volume-weighted cost, price location and flow

Current read	**Above institutional MVWAP | Accumulation bias**
Institutional flow	**0.79**
20-day MVWAP	**$358.61**
Price vs 20-day MVWAP	**+0.61%**
Daily reference VWAP	**$359.36**
Price vs daily reference	**+0.40%**
Volume	**25.65M**

Structural context

Long-term trend and volatility boundaries

Current read	**Below 200-day trend | Positive macro velocity**
Macro velocity	**0.92**
20-day / 200-day SMA	**$357.89 / $397.97**
Bollinger range	**$340.92 - $374.86**
Bollinger position	**0.506**

Options and volatility intelligence

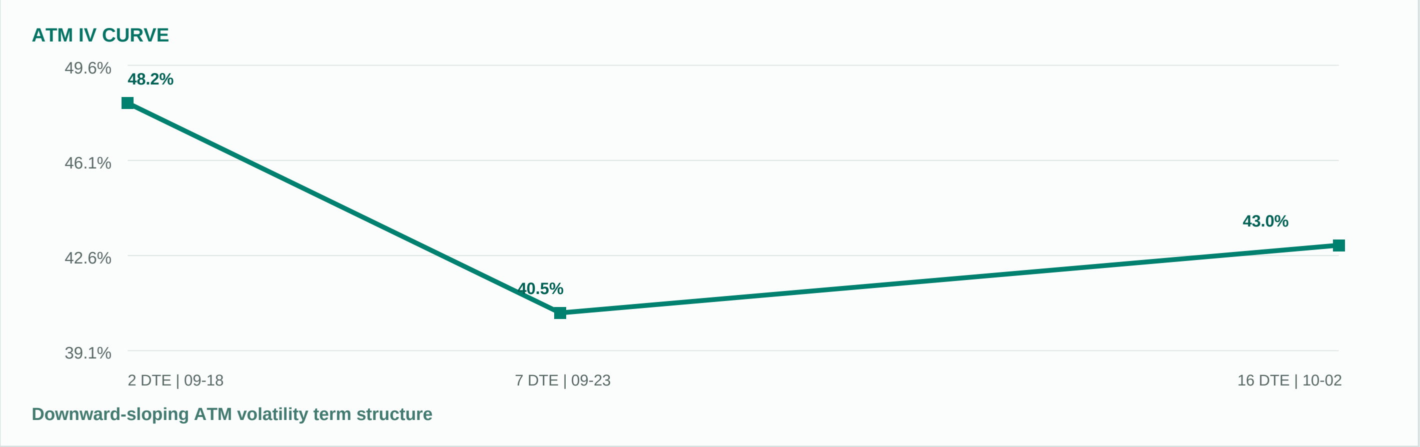
Structure, premium conditions and principal risks

IV rank	IV percentile	VVIX	SKEW
23 / 100	14 / 100	94.59	146.61

Market regime	**Calm**
Tail-risk regime	**NORMAL TAIL RISK**
Term structure	**backwardation**
Term slope	**-5.21 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 16, 2026 2:36 PM EDT**
Options data quality	**Coverage 88.9%**

Option term structure

ATM implied-volatility curve by days to expiration



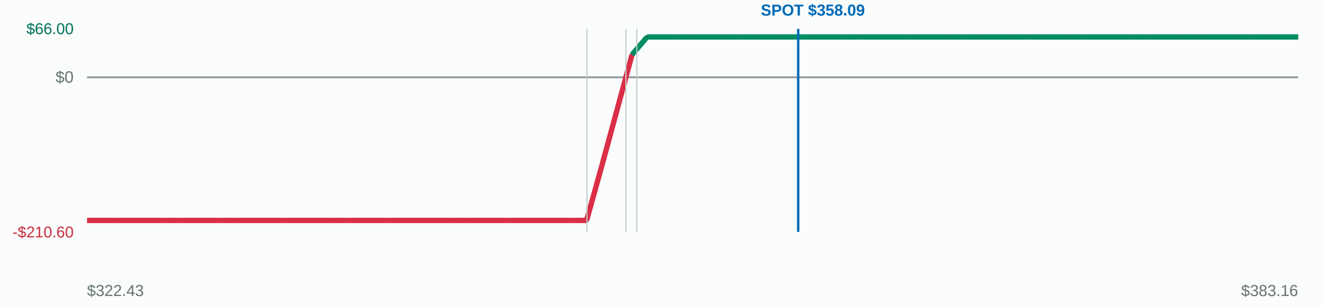
EXPIRATION	DTE	ATM IV	STATE
2026-09-18	2	48.2%	-
2026-09-23	7	40.5%	-
2026-10-02	16	43.0%	-

Reference spread payoff

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

Bull Put Spread reference

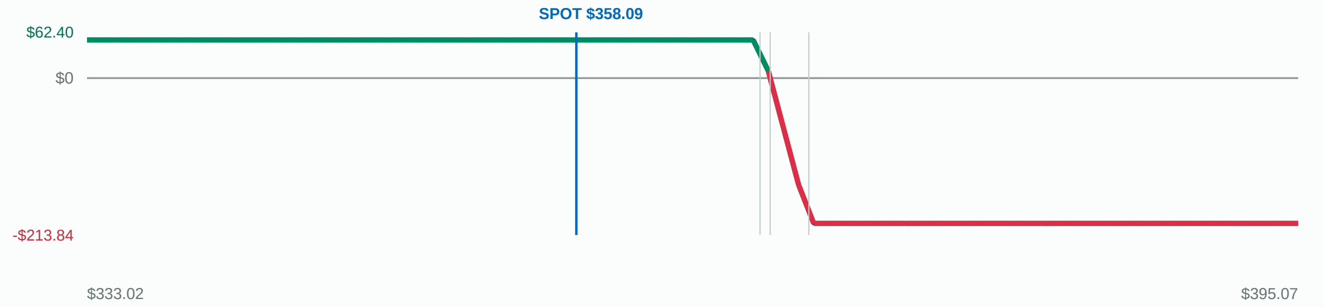
Short $350.00 | Long $347.50 | Width $2.50 | Net credit $0.55



Max profit $55.00 | Max loss -$195.00 | Break-even $349.45 | Per contract at expiry

Bear Call Spread reference

Short $367.50 | Long $370.00 | Width $2.50 | Net credit $0.52



Max profit $52.00 | Max loss -$198.00 | Break-even $368.02 | 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	**16.70**
VVIX	**94.59**
SKEW index	**146.61**
Observation confidence	**high**
Option quote quality	**reliable**
Contracts observed	**137**

Event and tail-risk context (continued)

Known event windows and broad volatility conditions

FIELD	VALUE
Contracts with quotes	**137**

Strategy fit

Generalized structure fit; not a personalized recommendation

Market structure

The TSLA option market displays a mixed sentiment, reflecting both bullish catalysts and bearish technical signals. While recent news includes positive developments like the upcoming Roadster unveiling and optimistic commentary from investors like Ron Baron, concerns remain regarding production delays for Cybercab and regulatory scrutiny. The term structure exhibits backwardation, suggesting near-term volatility expectations are higher than longer-term ones. Technically, TSLA is consolidating below its 200-day moving average with a death cross pattern, indicating potential downside risk.

Options context

TSLA Option Market Shows Mixed Sentiment Amidst News Catalysts and Technical Weakness

Wheel context

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

Observed evidence

The implied volatility (IV) for near-term options is elevated compared to longer-term options, suggesting heightened expectations for price swings in the short term. | The skew is balanced, indicating that both call and put options are priced similarly, reflecting uncertainty about the direction of future price movements. | Recent news includes both positive catalysts (Roadster unveiling, FSD progress) and negative factors (Cybercab production delays, regulatory scrutiny). | Technical indicators show mixed signals: RSI is neutral, while MACD displays some bullish momentum but the stock remains below key moving averages.

Principal risks to monitor

Regulatory hurdles surrounding Cybercab could negatively impact TSLA's growth prospects. | Competition from other EV manufacturers could intensify, putting pressure on market share and profitability.

Fundamentals and events

Business quality, valuation and upcoming event context

Market capitalization **$1.41T**	P/E (TTM) **372.51**
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 **-9.3%**
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 16, 2026 9:33 AM EDT

Covered Call | 2026-09-18

At signal $357.80 | Current $360.80

SHORT **Option $357.50 B $5.80 / A $6.00**

High turnover | CR $5.90

Complete technical details

Full supporting indicator set used by the symbol detail experience

Volatility and options market

Price movement and premium conditions

ATR	**$13.24**
ATR as % of price	**3.7%**
Volatility environment	**medium**
Current IV	**41.8%**
IV rank	**27 / 100**
IV percentile	**22 / 100**
Technical Snapshot IV source	**Private fundamentals snapshot**
Technical Snapshot IV observed at	**Sep 16, 2026 7:32 PM EDT**

Technical health and risk radar

Derived indicator health and event context

Overall health	**67 / 100**
Trend health	**38 / 100**
Momentum health	**93 / 100**
Volatility health	**55 / 100**
Structure health	**99 / 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)	**$357.89 / $351.65 / $397.97**
EMA (9 / 21)	**$360.17 / $356.64**
Bollinger upper / middle / lower	**$374.86 / $357.89 / $340.92**

Structural indicator levels (continued)

Moving averages, volatility bands and observed trading ranges

FIELD	VALUE
Bollinger %B	**0.506**
True high / low	**$365.10 / $354.89**
5-day true high / low	**$369.21 / $354.05**

Three-day indicator history

Short-horizon change and the underlying three-session observations

INDICATOR	3-DAY CHANGE	SESSION 1 / 2 / 3
SMA20	0.920	**-**
SMA50	-0.950	**-**
MVWAP20	0.794	**-**
MACD	-0.514	**-**
RSI	-1.112	**-**
Volume	1073788.330	**-**
ATR	-0.291	**-**
T1	-	**3.93 / 357.79 / 362.39 / 354.05**
T2	-	**4.56 / 357.22 / 367.73 / 357.04**
T3	-	**5.05 / 356.23 / 368.66 / 361.60**

Detailed options evidence

Supporting option-chain, execution and data-quality observations

Underlying price at observation	**$358.09**
Options Snapshot IV sources	**ATM: option chain | Rank/percentile: fundamentals**
Options Snapshot IV observed at	**Sep 16, 2026 2:36 PM EDT**
Options data coverage	**88.9%**
SKEW regime	**HIGH TAIL RISK SKEW**
VVIX regime	**VVIX FLAT**
Front expiration / DTE	**2026-09-18 | 2 DTE**
Front at-the-money IV	**48.2%**
25-delta skew	**-0.03**
Put / Call 25-delta	**$350.00 Delta -0.257 / $367.50 Delta 0.261**
Median option bid/ask spread	**2.7%**
Bid/ask spread	**-**
Contracts observed / quoted	**137 / 137**

Price context

Last Price: 358.09 | Bid: 358.09 | Ask: 358.14 | Previous Close: 356.58 | Change: 1.51 | Daily change: 0.42% | Update Time: 2026-09-16T14:36:13.331504-04:00 | Latest History Date: 2026-09-16 | Latest History Price: 359.60

Historical context

Trading-day sample: 60 sessions | First Date: 2026-06-23 | Latest Date: 2026-09-16 | Latest Price: 359.60 | Max Drawdown 60d Percent: -29.86%

Fundamental context

Current Iv Percent: 40.89% | Iv Rank: 23.49 | Iv Percentile: 14.34 | 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.

Performance and scenario limitations

Past, hypothetical, back-tested, simulated and model-derived results are not indicative of future results. Strategy statistics may exclude commissions, fees, taxes, slippage, early assignment, execution constraints and other costs unless expressly stated. Actual outcomes may differ materially.

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