Tesla Inc / TSLA

Equity | Generated Sep 18, 2026 11:33 PM EDT

Current price	Daily move	Bid / Ask	Previous close
$364.18	**-2.02 -0.55%**	**-/-**	**$366.20**

Market	**NYSE**
Industry	**Automobiles**
Market data as of	**Sep 18, 2026 11:33 PM EDT**

JW Intelligence Report

Complete | 3 of 3 sections | Sep 18, 2026 6:50 PM EDT

JW Rank	Rank label	Confidence	IV percentile
58.3 / 100	**Balanced**	**high**	**13 / 100**

Model reference	Upside scenario	Risk reference	Wheel strategy fit
$360.00	**$380.00**	**$348.00**	**67 / 100**

Options stance	**neutral**
Tail-risk safety	**56 / 100**
JW Rank data coverage / as of	**100.0% | Sep 18, 2026 6:50 PM EDT**

Key insight

TSLA Option Market Implies Balanced Sentiment

Market read

The TSLA option market displays a neutral stance, with implied volatility reflecting balanced expectations for future price movement. The term structure is in contango, suggesting a slight expectation of higher volatility further out. While recent news includes both bullish and bearish factors, the overall market sentiment appears mixed.

Strategy context

The option market shows balanced sentiment with no clear bullish or bearish leaning.

JW AI conclusions

Short- and medium-term model interpretation

AI context bias	**Bearish**
AI analysis updated	**Sep 18, 2026 1:42 PM EDT**

Short-term scenario

Neutral/cautious hold. High uncertainty from mixed delivery forecasts, regulatory noise, and mixed technicals (short-term support vs longer-term resistance). Small dip-buy possible if 360 holds; otherwise wait for clearer catalyst. Not a high-conviction 1-3 week trade.

Three-month outlook

Highly uncertain with expected volatility. Modest upside possible toward $390-420 if Q3 deliveries beat and FSD/Cybercab/Optimus progress continues, aided by charging/energy growth. Downside risks include delivery misses, regulatory delays, BYD/China competition, valuation compression (300x+ P/E), and capex-driven FCF pressure. 10-20% swings likely around Oct 21 earnings; execution on autonomy vs core EV slowdown remains the key unknown.

Market sentiment

Mixed and fluctuating. Recent posts focus on options/0DTE trading and daily close questions; some note bullish tape flow. Longer-term posts remain constructive on robotaxi/FSD/Optimus runway despite valuation, delivery, and competition concerns. Sentiment scores varied (dips to bearish, rebounds to 6-7/10).

Supporting evidence

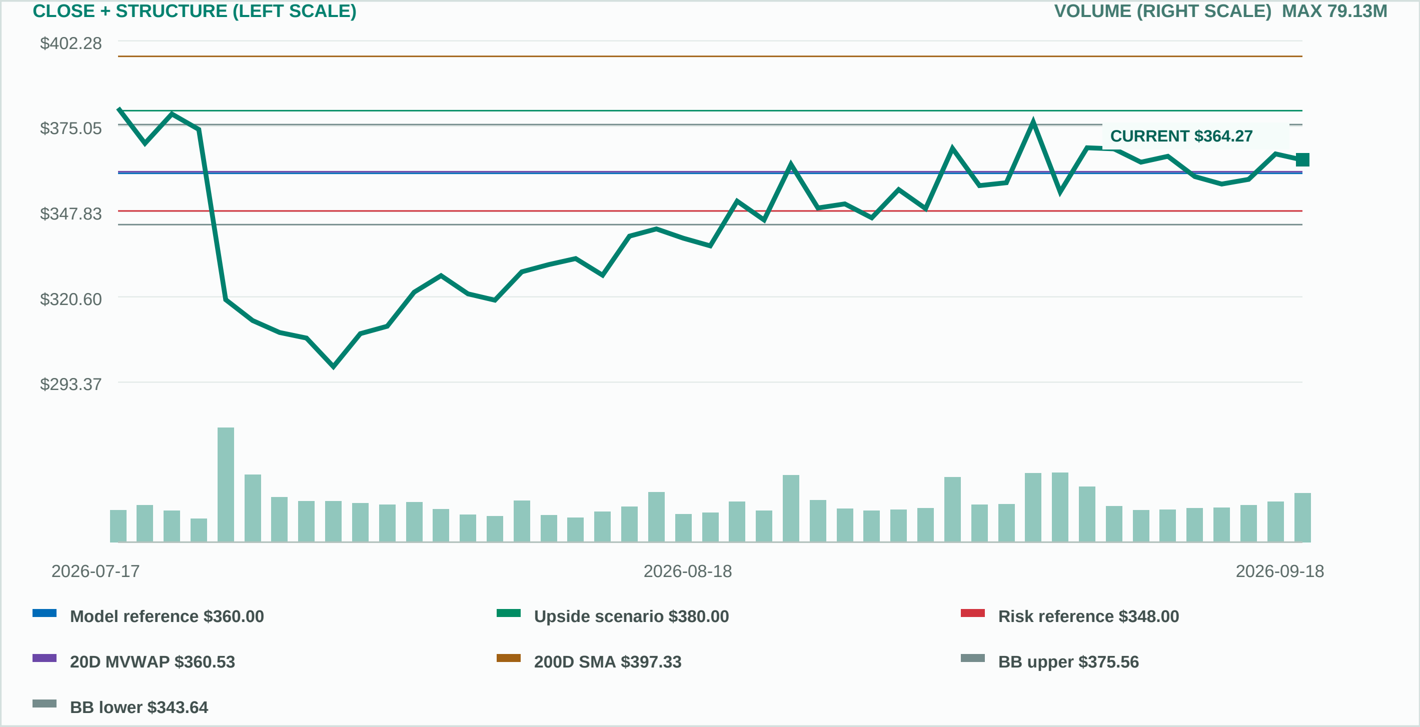
The 25-delta skew is balanced, indicating neutral directional bias. | Implied volatility for near-term expirations (3 days) is 28.44%, while it increases to 40.53% for the 21-day expiration, suggesting a slight expectation of higher volatility in the future.

Risk watch

Earnings are approaching on October 21st, which could lead to increased volatility.

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	Score (0–100)
Liquidity	100.0%	99.9
Strategy Fit	100.0%	66.6
Technical Trend	100.0%	59.2
Market Tail Risk	100.0%	56.3
Fundamental Quality	100.0%	37.8
Volatility Pressure	100.0%	33.1

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)	**54.93 / 53.77 / 52.03**
RSI velocity	**1.12**
MACD line / signal / histogram	**3.81 / - / 3.64**
MACD acceleration	**-0.04**
Stochastic K / D	**44.55 / 40.15**

Institutional footprints

Volume-weighted cost, price location and flow

Current read	**Above institutional MVWAP | Accumulation bias**
Institutional flow	**0.91**
20-day MVWAP	**$360.53**
Price vs 20-day MVWAP	**+1.01%**
Daily reference VWAP	**$365.31**
Price vs daily reference	**-0.31%**
Volume	**33.91M**

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	**$359.60 / $397.33**
Bollinger range	**$343.64 - $375.56**
Bollinger position	**0.646**

Options and volatility intelligence

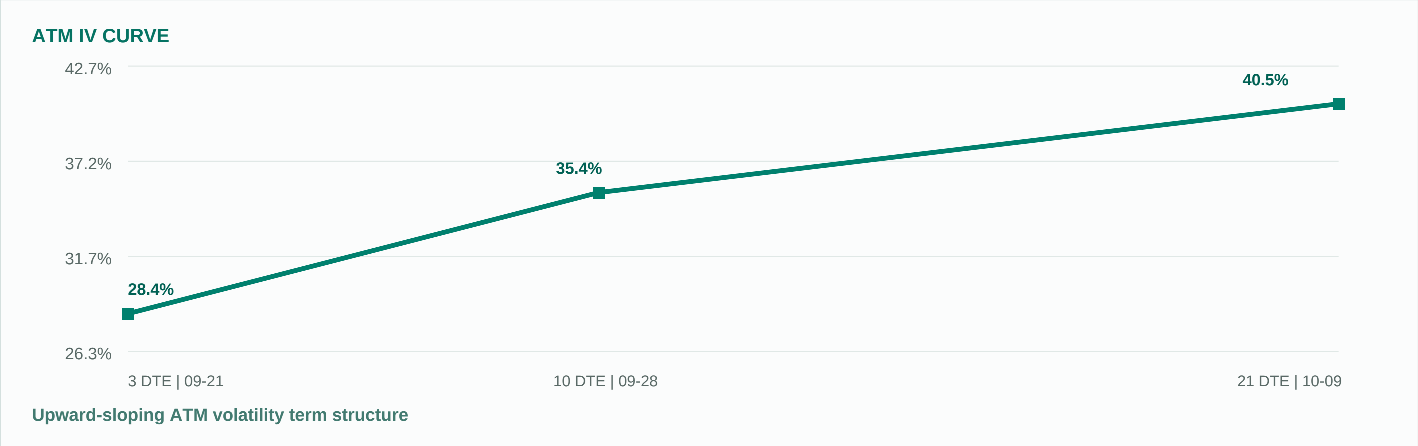
Structure, premium conditions and principal risks

IV rank	IV percentile	VVIX	SKEW
22 / 100	13 / 100	87.93	145.70

Market regime	**Calm**
Tail-risk regime	**NORMAL TAIL RISK**
Term structure	**contango**
Term slope	**+12.09 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 18, 2026 2:38 PM EDT**
Options data quality	**Coverage 88.9%**

Option term structure

ATM implied-volatility curve by days to expiration



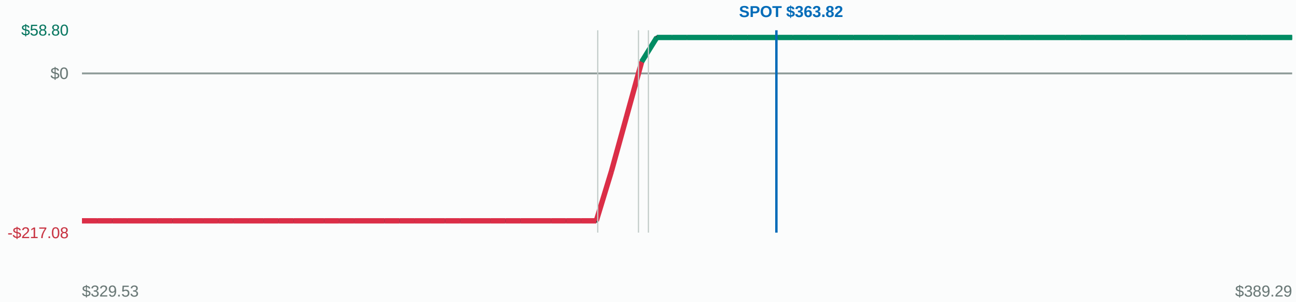
EXPIRATION	DTE	ATM IV	STATE
2026-09-21	3	28.4%	-
2026-09-28	10	35.4%	-
2026-10-09	21	40.5%	-

Reference spread payoff

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

Bull Put Spread reference

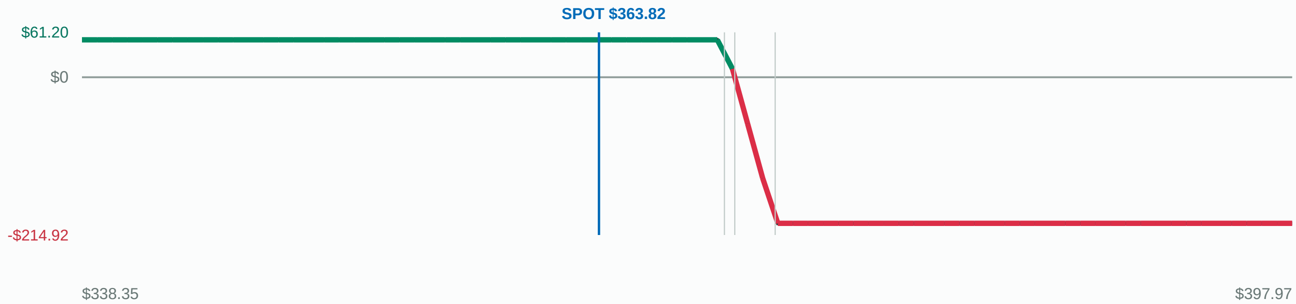
Short $357.50 | Long $355.00 | Width $2.50 | Net credit $0.49



Max profit $49.00 | Max loss -$201.00 | Break-even $357.01 | Per contract at expiry

Bear Call Spread reference

Short $370.00 | Long $372.50 | Width $2.50 | Net credit $0.51



Max profit $51.00 | Max loss -$199.00 | Break-even $370.51 | 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	**15.13**
VVIX	**87.93**
SKEW index	**145.70**
Observation confidence	**high**
Option quote quality	**reliable**
Contracts observed	**120**

Event and tail-risk context (continued)

Known event windows and broad volatility conditions

FIELD	VALUE
Contracts with quotes	**120**

Strategy fit

Generalized structure fit; not a personalized recommendation

Market structure

The TSLA option market displays a neutral stance, with implied volatility reflecting balanced expectations for future price movement. The term structure is in contango, suggesting a slight expectation of higher volatility further out. While recent news includes both bullish and bearish factors, the overall market sentiment appears mixed.

Options context

TSLA Option Market Implies Balanced Sentiment

Wheel context

The option market shows balanced sentiment with no clear bullish or bearish leaning.

Observed evidence

The 25-delta skew is balanced, indicating neutral directional bias. | Implied volatility for near-term expirations (3 days) is 28.44%, while it increases to 40.53% for the 21-day expiration, suggesting a slight expectation of higher volatility in the future.

Principal risks to monitor

Earnings are approaching on October 21st, which could lead to increased volatility.

Fundamentals and events

Business quality, valuation and upcoming event context

Market capitalization **$1.45T**	P/E (TTM) **381.57**
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 **-15.1%**
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 18, 2026 9:31 AM EDT

Covered Call | 2026-09-21

At signal $367.99 | Current $364.18

SHORT **Option $367.50 B $4.85 / A $5.10**

High turnover | Conservative | CR $4.98

Complete technical details

Full supporting indicator set used by the symbol detail experience

Volatility and options market

Price movement and premium conditions

ATR	**$13.20**
ATR as % of price	**3.6%**
Volatility environment	**medium**
Current IV	**40.3%**
IV rank	**22 / 100**
IV percentile	**13 / 100**
Technical Snapshot IV source	**Private fundamentals snapshot**
Technical Snapshot IV observed at	**Sep 18, 2026 7:33 PM EDT**

Technical health and risk radar

Derived indicator health and event context

Overall health	**66 / 100**
Trend health	**38 / 100**
Momentum health	**98 / 100**
Volatility health	**56 / 100**
Structure health	**85 / 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)	**$359.60 / $350.25 / $397.33**
EMA (9 / 21)	**$361.95 / $358.13**
Bollinger upper / middle / lower	**$375.56 / $359.60 / $343.64**

Structural indicator levels (continued)

Moving averages, volatility bands and observed trading ranges

FIELD	VALUE
Bollinger %B	**0.646**
True high / low	**$370.90 / $360.75**
5-day true high / low	**$374.12 / $354.05**

Three-day indicator history

Short-horizon change and the underlying three-session observations

INDICATOR	3-DAY CHANGE	SESSION 1 / 2 / 3
SMA20	0.924	-
SMA50	-0.766	-
MVWAP20	0.915	-
MACD	-0.039	-
RSI	1.118	-
Volume	3377771.330	-
ATR	-0.090	-
T1	-	**3.79 / 359.64 / 374.12 / 358.08**
T2	-	**3.51 / 358.61 / 365.05 / 354.89**
T3	-	**3.93 / 357.79 / 362.39 / 354.05**

Detailed options evidence

Supporting option-chain, execution and data-quality observations

Underlying price at observation	**$363.82**
Options Snapshot IV sources	**ATM: option chain | Rank/percentile: fundamentals**
Options Snapshot IV observed at	**Sep 18, 2026 2:38 PM EDT**
Options data coverage	**88.9%**
SKEW regime	**HIGH TAIL RISK SKEW**
VVIX regime	**VVIX FLAT**
Front expiration / DTE	**2026-09-21 | 3 DTE**
Front at-the-money IV	**28.4%**
25-delta skew	**-0.73**
Put / Call 25-delta	**$357.50 Delta -0.239 / $370.00 Delta 0.273**
Median option bid/ask spread	**3.3%**
Bid/ask spread	**-**
Contracts observed / quoted	**120 / 120**

Price context

Last Price: 363.82 | Bid: 363.79 | Ask: 363.84 | Previous Close: 366.20 | Change: -2.38 | Daily change: -0.65% | Update Time: 2026-09-18T14:38:49.641748-04:00 | Latest History Date: 2026-09-18 | Latest History Price: 363.81

Historical context

Trading-day sample: 60 sessions | First Date: 2026-06-25 | Latest Date: 2026-09-18 | Latest Price: 363.81 | Max Drawdown 60d Percent: -29.86%

Fundamental context

Current Iv Percent: 40.50% | Iv Rank: 22.20 | Iv Percentile: 13.15 | 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.

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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

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