



Tesla Inc / TSLA

Equity | Generated Sep 22, 2026 11:33 PM EDT

Current price	Daily move	Bid / Ask	Previous close
\$378.91	+3.61 +0.96%	\$378.78/\$378.95	\$375.30

Market	NYSE
Industry	Automobiles
Market data as of	Sep 22, 2026 11:33 PM EDT

JW Intelligence Report

Complete | 3 of 3 sections | Sep 22, 2026 6:50 PM EDT

JW Rank	Rank label	Confidence	IV percentile
59.3 / 100	Balanced	high	33 / 100
Model reference	Upside scenario	Risk reference	Wheel strategy fit
\$371.50	\$395.00	\$358.00	60 / 100

Options stance	neutral
Tail-risk safety	32 / 100
JW Rank data coverage / as of	100.0% Sep 22, 2026 6:50 PM EDT

Key insight

TSLA Option Market Implies Balanced Sentiment Ahead of Key Events

Market read

The TSLA option market shows balanced sentiment with a slight bullish bias. Near-term volatility is elevated due to upcoming events like the October 1st Roadster reveal and Q3 earnings on October 28th. While some traders are optimistic about Tesla's future prospects, others remain cautious due to recent delivery misses and ongoing legal challenges. The market appears to be pricing in uncertainty surrounding these key catalysts.

Strategy context

The TSLA option market is active with both bulls and bears participating. Traders are positioning for potential price swings ahead of key events.



JW AI conclusions

Short- and medium-term model interpretation

AI context bias

Bullish

AI analysis updated

Sep 22, 2026 1:45 PM EDT

Short-term scenario

Cautious tactical long on a dip only, not a chase at resistance. Mild bullish bias into the Oct. 1 Roadster event over a 1–3 week window, but outcome risk is high and this is not a high-conviction or leveraged idea. Levels are illustrative and can be invalidated quickly.

Three-month outlook

Neutral to cautiously constructive, with wide uncertainty. Into late 2026 the path depends on Roadster reception, early-October deliveries, Oct. 28 earnings, FSD/robotaxi regulation, energy demand, legal headlines, and whether autonomy narratives offset soft vehicle volumes. A sustained break above the 200-day area could open the low \$400s; failure at resistance plus weak deliveries could revisit the mid-\$340s or lower. Base case is a volatile range roughly \$340–\$420 rather than a straight trend. Valuation, unproven Optimus/robotaxi timelines, and dispersed analyst targets are major overhangs. These are not price forecasts.

Market sentiment

Mixed and event-driven, not a clean consensus. Bullish posts emphasize Semi demand and speculative upside into the Roadster reveal and Q3 sales; one circulating claim names Tesla as primary OEM on a 2,500 Class 8 electric-truck order, which is unverified here. Other traders describe a hard-to-time range. Sentiment-score accounts recently showed negative readings (about -5 to -2) with only a partial recovery. Longer-horizon comments still prioritize robotaxi/FSD over near-term auto results. Uncertainty: X samples are small, noisy, and not representative of institutional positioning.

Supporting evidence

Implied volatility is elevated at 43.24%, suggesting heightened expectations for price swings. | The term structure of implied volatility is backwardated, indicating a higher expectation for near-term volatility compared to longer-term volatility. | The delta skew is balanced, with no significant preference for calls or puts. | Near-term options are trading at a slight premium to their theoretical value, suggesting some bullish sentiment.

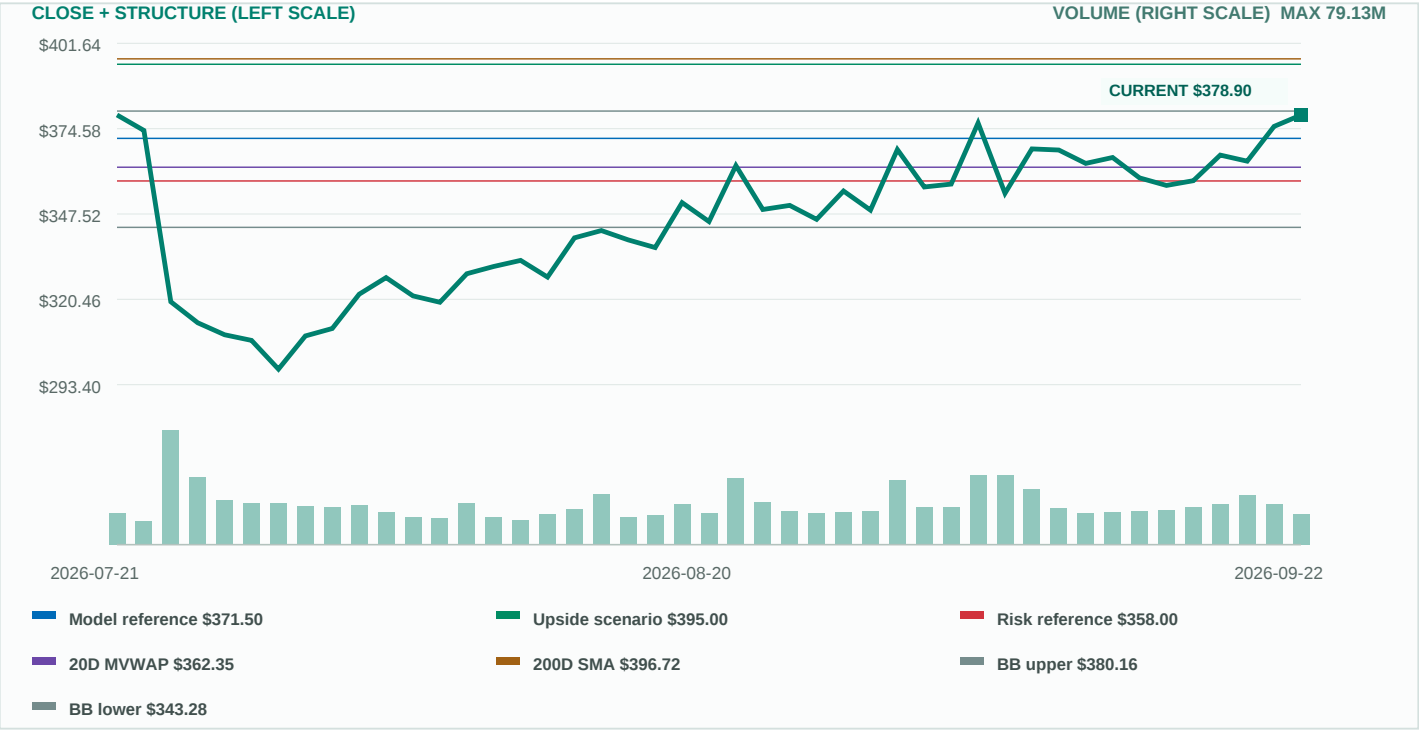
Risk watch

Upcoming earnings on October 28th could trigger significant volatility. | The success of the Roadster reveal on October 1st will be a key driver of sentiment.



Enhanced price structure

45 trading days with volume, model levels and current technical reference bands

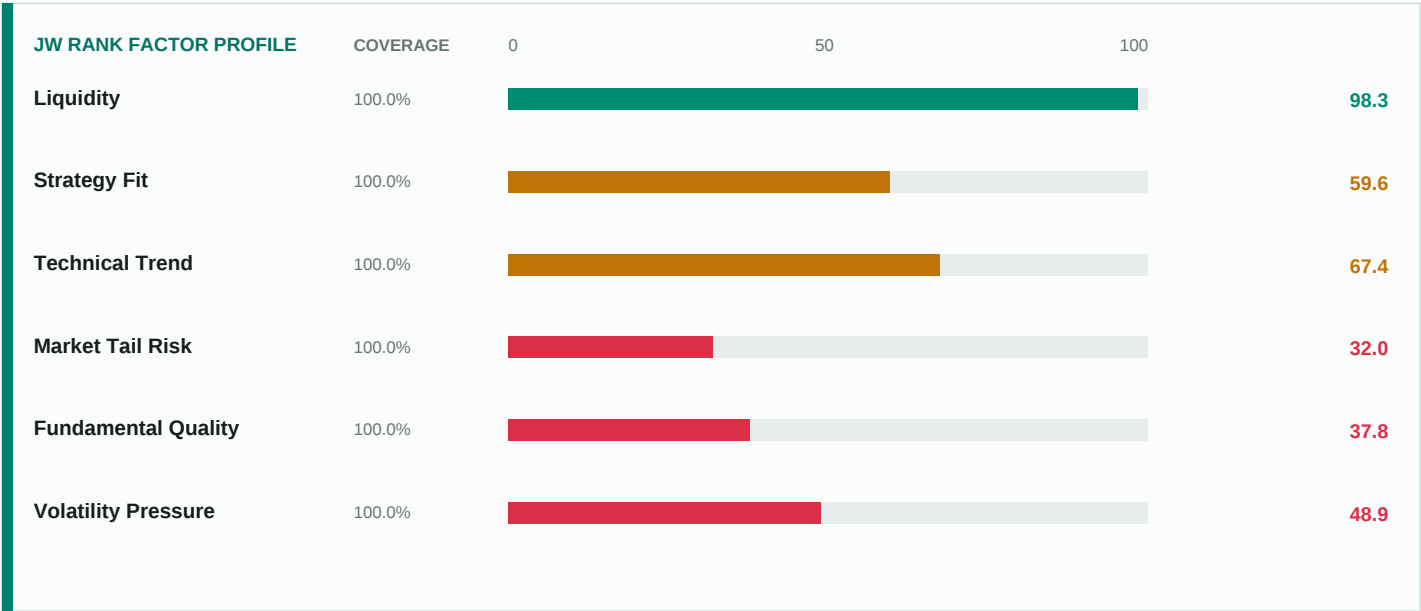


45 complete trading-session observations



JW Rank factors

Score, source coverage and interpretation for each decision factor



Decision summary

Primary model reads before the detailed indicator appendix

Momentum

bearish_warning

Institutional flow

Above MVWAP

Structure

Below 200D trend

Volatility

medium



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)	68.31 / 60.08 / 56.19
RSI velocity	1.76
MACD line / signal / histogram	5.57 / - / 4.19
MACD acceleration	0.59
Stochastic K / D	68.58 / 57.14

Institutional footprints

Volume-weighted cost, price location and flow

Current read	Above institutional MVWAP Accumulation bias
Institutional flow	0.90
20-day MVWAP	\$362.35
Price vs 20-day MVWAP	+4.57%
Daily reference VWAP	\$377.40
Price vs daily reference	+0.40%
Volume	21.09M

Structural context

Long-term trend and volatility boundaries

Current read	Below 200-day trend Positive macro velocity
Macro velocity	1.03
20-day / 200-day SMA	\$361.72 / \$396.72
Bollinger range	\$343.28 - \$380.16
Bollinger position	0.966



Options and volatility intelligence

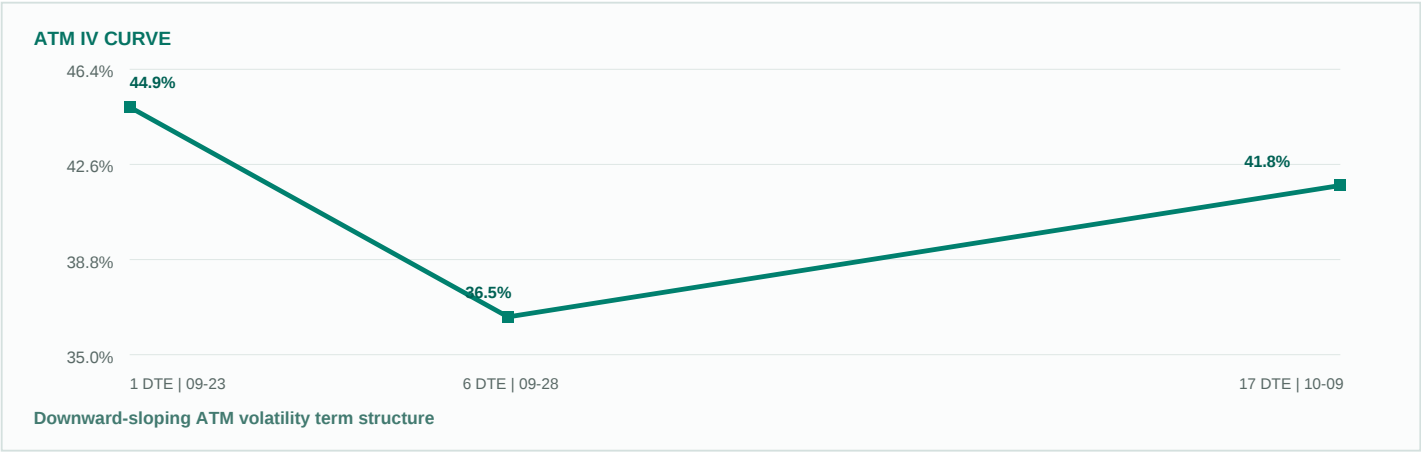
Structure, premium conditions and principal risks

IV rank	IV percentile	VVIX	SKEW
31 / 100	31 / 100	81.95	142.19

Market regime	DANGER ZONE
Tail-risk regime	NORMAL TAIL RISK
Term structure	backwardation
Term slope	-3.12 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 22, 2026 2:40 PM EDT
Options data quality	Coverage 88.9%

Option term structure

ATM implied-volatility curve by days to expiration



EXPIRATION	DTE	ATM IV	STATE
2026-09-23	1	44.9%	-
2026-09-28	6	36.5%	-
2026-10-09	17	41.8%	-

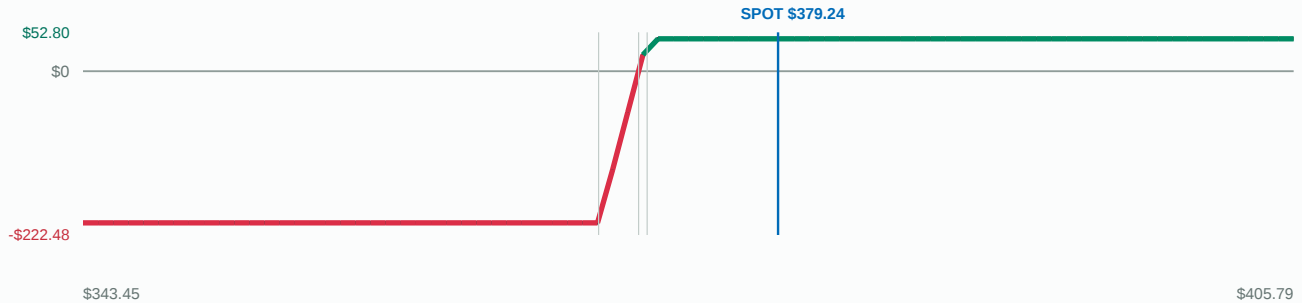


Reference spread payoff

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

Bull Put Spread reference

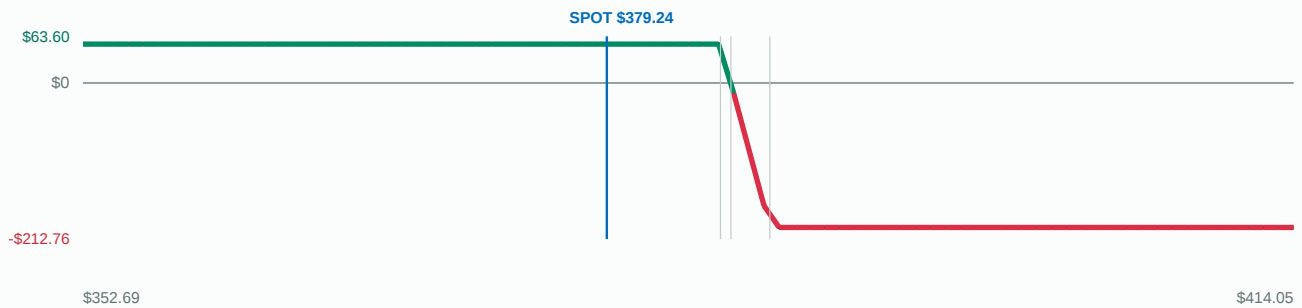
Short \$372.50 | Long \$370.00 | Width \$2.50 | Net credit \$0.44



Max profit \$44.00 | Max loss -\$206.00 | Break-even \$372.06 | Per contract at expiry

Bear Call Spread reference

Short \$385.00 | Long \$387.50 | Width \$2.50 | Net credit \$0.53



Max profit \$53.00 | Max loss -\$197.00 | Break-even \$385.53 | 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	14.26
VVIX	81.95
SKEW index	142.19
Observation confidence	high
Option quote quality	reliable
Contracts observed	118



Event and tail-risk context (continued)

Known event windows and broad volatility conditions

FIELD	VALUE
Contracts with quotes	118

Strategy fit

Generalized structure fit; not a personalized recommendation

Market structure

The TSLA option market shows balanced sentiment with a slight bullish bias. Near-term volatility is elevated due to upcoming events like the October 1st Roadster reveal and Q3 earnings on October 28th. While some traders are optimistic about Tesla's future prospects, others remain cautious due to recent delivery misses and ongoing legal challenges. The market appears to be pricing in uncertainty surrounding these key catalysts.

Options context

TSLA Option Market Implies Balanced Sentiment Ahead of Key Events

Wheel context

The TSLA option market is active with both bulls and bears participating. Traders are positioning for potential price swings ahead of key events.

Observed evidence

Implied volatility is elevated at 43.24%, suggesting heightened expectations for price swings. | The term structure of implied volatility is backwardated, indicating a higher expectation for near-term volatility compared to longer-term volatility. | The delta skew is balanced, with no significant preference for calls or puts. | Near-term options are trading at a slight premium to their theoretical value, suggesting some bullish sentiment.

Principal risks to monitor

Upcoming earnings on October 28th could trigger significant volatility. | The success of the Roadster reveal on October 1st will be a key driver of sentiment.



Fundamentals and events

Business quality, valuation and upcoming event context

Market capitalization	P/E (TTM)
\$1.48T	389.45
ROE	Revenue growth
4.6%	5.2%
EPS growth	Operating margin
-33.3%	4.2%
Net profit margin	Gross margin
3.7%	-
Free cash flow CAGR	Debt / equity
18.2%	0.10
Dividend yield	Beta
-	1.75
52-week range	
\$297.38 - \$498.83	

Company or fund profile

Issuer identity and classification

Name	Market
Tesla Inc	NYSE
Industry	Country
Automobiles	US
Currency	IPO date
USD	2010-06-29
Shares outstanding	52-week return
3.95B	-12.6%
Book value per share	Revenue per share
\$23.13	\$29.27
Website	tesla.com



Latest strategy observation

Most recent shared general market signal available when this report was generated

TSLA Covered Call signal
Covered Call | 2026-09-23
At signal \$376.45 | Current \$378.91
SHORT Option \$377.50 B \$3.80 / A \$3.85
High turnover | Conservative | CR \$3.83

Sep 22, 2026 9:41 AM EDT



Complete technical details

Full supporting indicator set used by the symbol detail experience

Volatility and options market

Price movement and premium conditions

ATR	\$12.85
ATR as % of price	3.4%
Volatility environment	medium
Current IV	43.5%
IV rank	32 / 100
IV percentile	33 / 100
Technical Snapshot IV source	Private fundamentals snapshot
Technical Snapshot IV observed at	Sep 22, 2026 7:33 PM EDT

Technical health and risk radar

Derived indicator health and event context

Overall health	58 / 100
Trend health	38 / 100
Momentum health	91 / 100
Volatility health	59 / 100
Structure health	53 / 100
Earnings risk / date	low 2026-10-21
Macro risk	unknown
Volatility risk	medium
Structure risk	medium

Structural indicator levels

Moving averages, volatility bands and observed trading ranges

SMA (20 / 50 / 200)	\$361.72 / \$349.28 / \$396.72
EMA (9 / 21)	\$367.48 / \$361.43
Bollinger upper / middle / lower	\$380.16 / \$361.72 / \$343.28



Structural indicator levels (continued)

Moving averages, volatility bands and observed trading ranges

FIELD	VALUE
Bollinger %B	0.966
True high / low	\$380.42 / \$372.88
5-day true high / low	\$380.42 / \$354.89

Three-day indicator history

Short-horizon change and the underlying three-session observations

INDICATOR	3-DAY CHANGE	SESSION 1 / 2 / 3
SMA20	1.026	-
SMA50	-0.604	-
MVWAP20	0.903	-
MACD	0.593	-
RSI	1.756	-
Volume	-2263497.000	-
ATR	-0.193	-
T1	-	4.66 / 361.36 / 378.36 / 364.27
T2	-	3.81 / 360.53 / 370.90 / 360.75
T3	-	3.79 / 359.64 / 374.12 / 358.08



Detailed options evidence

Supporting option-chain, execution and data-quality observations

Underlying price at observation	\$379.24
Options Snapshot IV sources	ATM: option chain Rank/percentile: fundamentals
Options Snapshot IV observed at	Sep 22, 2026 2:40 PM EDT
Options data coverage	88.9%
SKEW regime	HIGH TAIL RISK SKEW
VVIX regime	VVIX FALLING
Front expiration / DTE	2026-09-23 1 DTE
Front at-the-money IV	44.9%
25-delta skew	-1.29
Put / Call 25-delta	\$372.50 Delta -0.226 / \$385.00 Delta 0.274
Median option bid/ask spread	3.1%
Bid/ask spread	-
Contracts observed / quoted	118 / 118

Price context

Last Price: 379.24 | Bid: 379.22 | Ask: 379.28 | Previous Close: 375.30 | Change: 3.94 | Daily change: 1.05% | Update Time: 2026-09-22T14:40:45.726830-04:00 | Latest History Date: 2026-09-22 | Latest History Price: 379.25

Historical context

Trading-day sample: 60 sessions | First Date: 2026-06-29 | Latest Date: 2026-09-22 | Latest Price: 379.25 | Max Drawdown 60d Percent: -29.86%

Fundamental context

Current Iv Percent: 43.24% | Iv Rank: 31.28 | Iv Percentile: 31.08 | 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.

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Reference documents

Official product terms and standardized options disclosure

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