



Tesla Inc / TSLA

Equity | Generated Oct 12, 2026 11:31 PM EDT

Current price	Daily move	Bid / Ask	Previous close
\$375.11	-7.59 -1.98%	\$374.97/\$375.30	\$382.70

Market	NYSE
Industry	Automobiles
Market data as of	Oct 12, 2026 11:31 PM EDT

JW Intelligence Report

Complete | 3 of 3 sections | Oct 12, 2026 7:50 PM EDT

JW Rank	Rank label	Confidence	IV percentile
57.7 / 100	Balanced	high	16 / 100
Model reference	Upside scenario	Risk reference	Wheel strategy fit
\$372.00	\$398.00	\$360.00	50 / 100

Options stance	neutral
Tail-risk safety	32 / 100
JW Rank data coverage / as of	100.0% Oct 12, 2026 7:50 PM EDT

Key insight

TSLA Option Market Implies Rangebound Volatility Ahead of Earnings

Market read

The TSLA option market is pricing in a rangebound move for the stock ahead of its Q3 earnings release on October 21st. While recent news, including a price target raise from Jefferies and ongoing developments with robotaxis, has generated some buzz, the overall sentiment remains cautious. Implied volatility is elevated but not extreme, suggesting investors are anticipating potential volatility around the earnings event.

Strategy context

The current option market structure suggests a neutral to slightly bullish bias. However, this could shift depending on the outcome of the upcoming earnings report and regulatory developments.



JW AI conclusions

Short- and medium-term model interpretation

AI context bias

Bullish

AI analysis updated

Oct 12, 2026 1:56 PM EDT

Short-term scenario

Low-conviction, event-aware stance: stay neutral at the current price and consider only a limited tactical long if price dips into support before the Oct 21 earnings print. Do not chase strength into \$400 resistance. Gap risk, NHTSA headlines, and post-earnings volatility can invalidate levels quickly; size any position small. This is a scenario, not a recommendation.

Three-month outlook

Three-month base case is a wide range rather than a clean trend: modest upside toward the \$400 area is possible if Oct 21 results show stable margins, energy/software offset softer auto volumes, and robotaxi reviews stay procedural. A break and hold above \$400 would improve the technical case, but that outcome is not assured. Downside toward the mid-\$340s to low-\$360s is plausible if margins disappoint, cash burn from capex above \$25 billion worries investors, or NHTSA escalates Cybercab/robotaxi scrutiny. Analyst targets from the mid-\$200s to above \$500 show how little agreement exists. Dominant uncertainties are the earnings reaction, regulatory path through late October and beyond, China and Europe demand, and broader risk appetite. Treat any path as conditional, not a forecast.

Market sentiment

Recent X discussion is divided and only cautiously constructive, not a broad consensus. Vocal accounts highlighted the Jefferies target raise to \$400 and ongoing robotaxi/Optimus narrative, and at least one trader floated dip buys near \$367-\$372. Offsetting posts argue autonomy and AI expectations are already largely priced in while core auto deliveries and margins remain under pressure, and regulatory posts are adding caution. Sample size is small, engagement is uneven, and the feed is biased toward active Tesla traders. Uncertainty: social sentiment is noisy, easily reversed by a single headline, and is not a reliable forecast of the next 1-3 weeks.

Supporting evidence

TSLA's implied volatility (IV) is currently at 41.43%, indicating a moderate expectation of price movement in the coming weeks. | The term structure of IV shows a slight contango, with further-out options more expensive than near-term options, suggesting some anticipation of potential post-earnings volatility. | The stock's recent price action has been relatively rangebound, hovering around its 50-day moving average. | Analyst targets for TSLA are widely dispersed, reflecting uncertainty about the company's future performance.

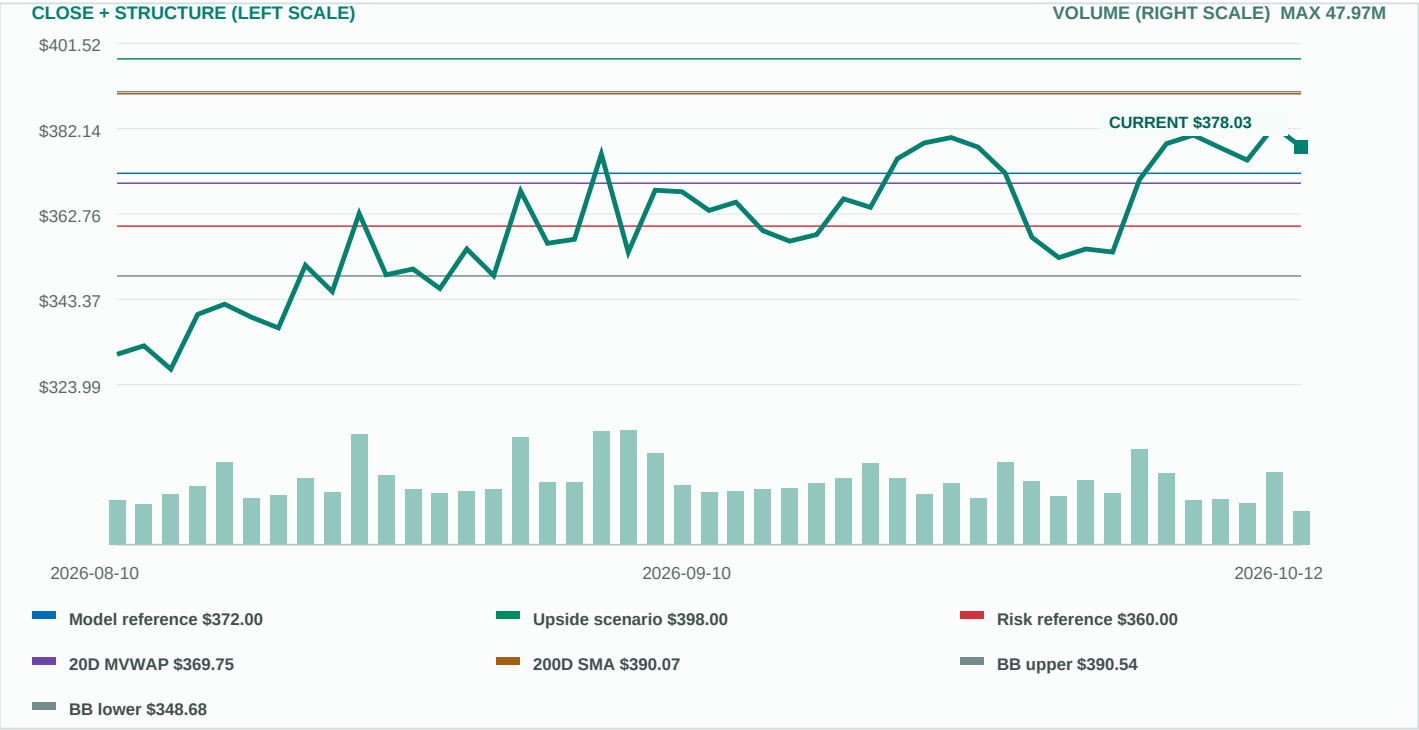
Risk watch

Earnings season can bring significant volatility to TSLA's stock price. | Regulatory scrutiny surrounding Tesla's autonomous driving technology remains a potential risk factor.



Enhanced price structure

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

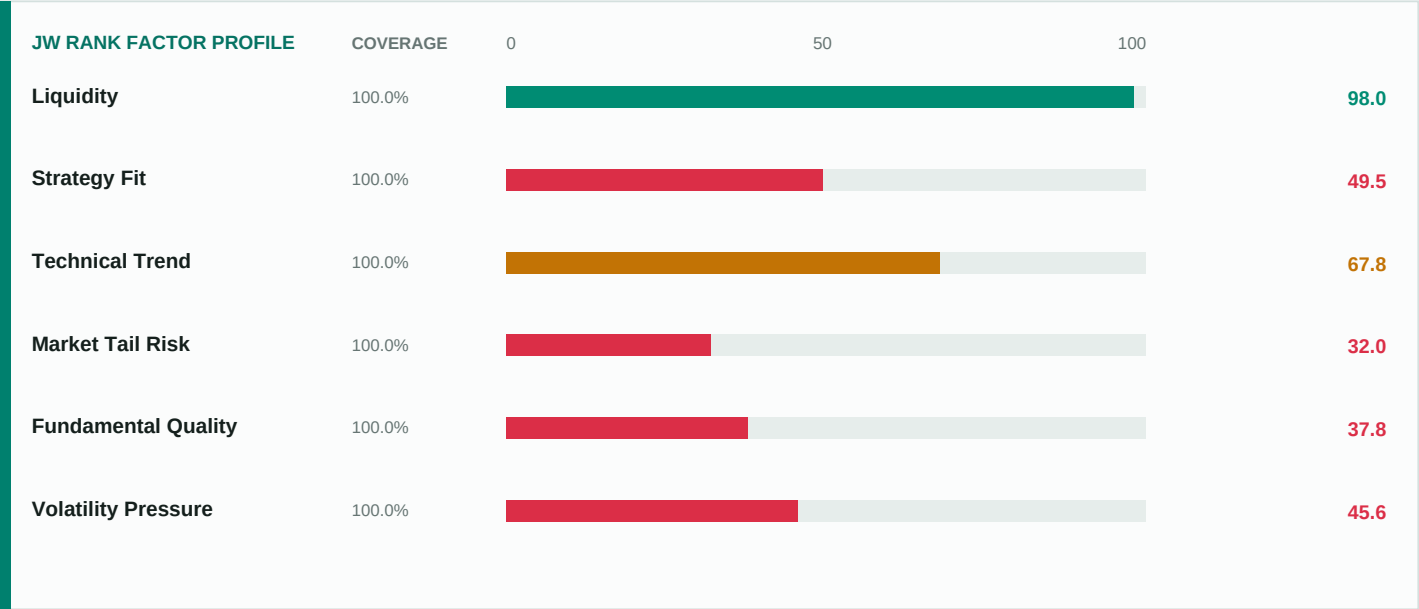


45 complete trading-session observations



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)	57.94 / 56.45 / 54.68
RSI velocity	-0.42
MACD line / signal / histogram	5.14 / - / 4.23
MACD acceleration	0.27
Stochastic K / D	77.57 / 78.01

Institutional footprints

Volume-weighted cost, price location and flow

Current read	Above institutional MVWAP Accumulation bias
Institutional flow	0.69
20-day MVWAP	\$369.75
Price vs 20-day MVWAP	+1.45%
Daily reference VWAP	\$379.44
Price vs daily reference	-1.14%
Volume	14.08M

Structural context

Long-term trend and volatility boundaries

Current read	Below 200-day trend Positive macro velocity
Macro velocity	0.80
20-day / 200-day SMA	\$369.61 / \$390.07
Bollinger range	\$348.68 - \$390.54
Bollinger position	0.701



Options and volatility intelligence

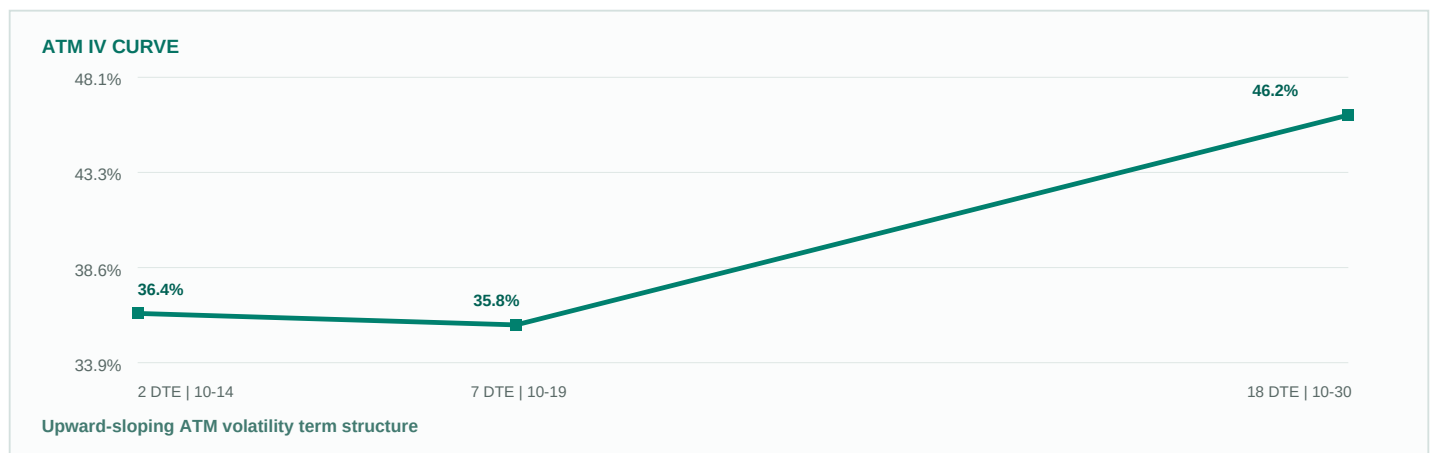
Structure, premium conditions and principal risks

IV rank	IV percentile	VVIX	SKEW
27 / 100	20 / 100	86.75	154.34

Market regime	DANGER ZONE
Tail-risk regime	NORMAL TAIL RISK
Term structure	contango
Term slope	+9.83 pts
Skew read	balanced
Liquidity / quote coverage	100.0%
Options Snapshot IV sources	ATM: option chain Rank/percentile: fundamentals
Options Snapshot IV observed at	Oct 12, 2026 2:38 PM EDT
Options data quality	Coverage 88.9%

Option term structure

ATM implied-volatility curve by days to expiration

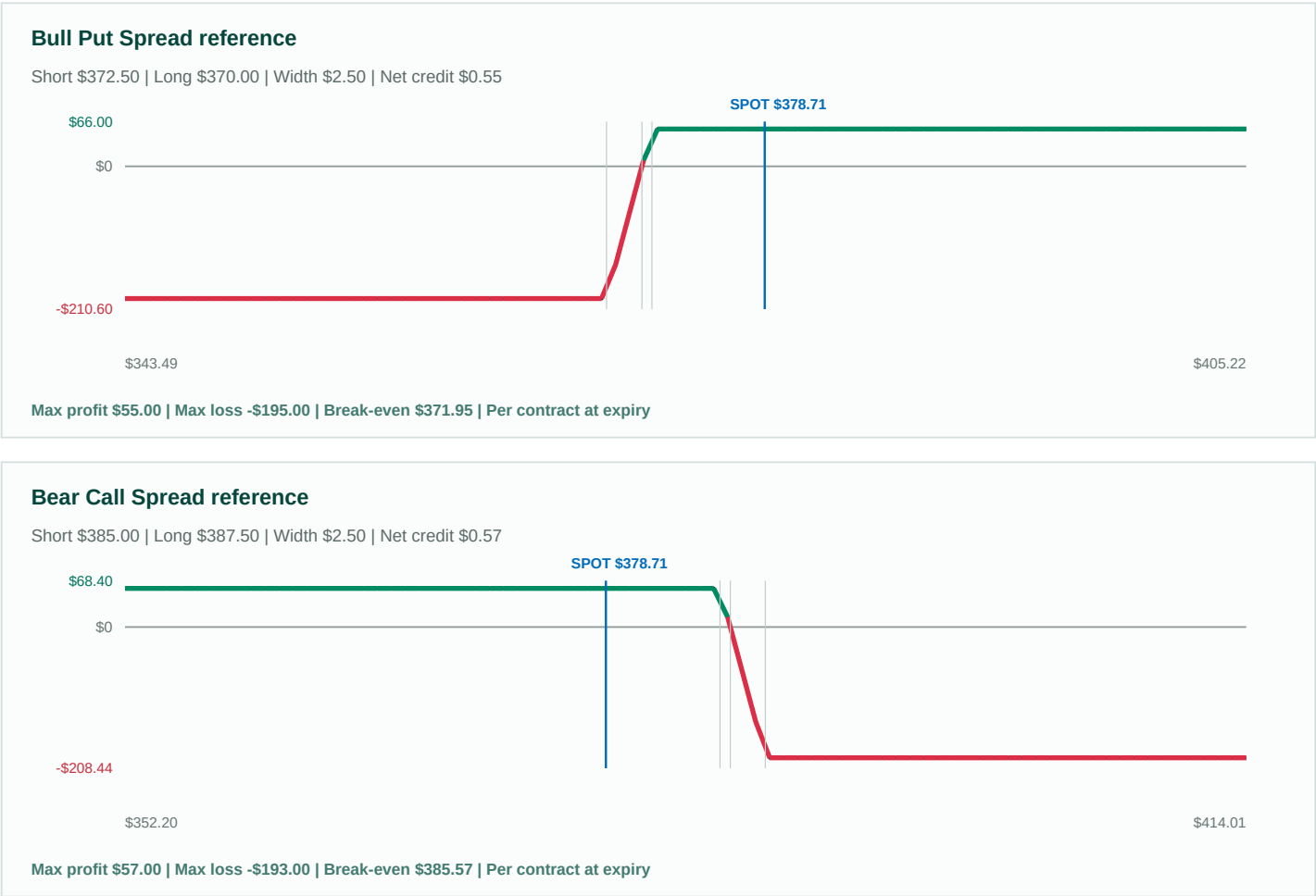


EXPIRATION	DTE	ATM IV	STATE
2026-10-14	2	36.4%	-
2026-10-19	7	35.8%	-
2026-10-30	18	46.2%	-



Reference spread payoff

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



Event and tail-risk context

Known event windows and broad volatility conditions

Next earnings date	2026-10-21
Earnings IV-crush risk	unknown
VIX	15.23
VVIX	86.75
SKEW index	154.34
Observation confidence	high
Option quote quality	reliable
Contracts observed	144



Event and tail-risk context (continued)

Known event windows and broad volatility conditions

FIELD	VALUE
Contracts with quotes	144

Strategy fit

Generalized structure fit; not a personalized recommendation

Market structure

The TSLA option market is pricing in a rangebound move for the stock ahead of its Q3 earnings release on October 21st. While recent news, including a price target raise from Jefferies and ongoing developments with robotaxis, has generated some buzz, the overall sentiment remains cautious. Implied volatility is elevated but not extreme, suggesting investors are anticipating potential volatility around the earnings event.

Options context

TSLA Option Market Implies Rangebound Volatility Ahead of Earnings

Wheel context

The current option market structure suggests a neutral to slightly bullish bias. However, this could shift depending on the outcome of the upcoming earnings report and regulatory developments.

Observed evidence

TSLA's implied volatility (IV) is currently at 41.43%, indicating a moderate expectation of price movement in the coming weeks. | The term structure of IV shows a slight contango, with further-out options more expensive than near-term options, suggesting some anticipation of potential post-earnings volatility. | The stock's recent price action has been relatively rangebound, hovering around its 50-day moving average. | Analyst targets for TSLA are widely dispersed, reflecting uncertainty about the company's future performance.

Principal risks to monitor

Earnings season can bring significant volatility to TSLA's stock price. | Regulatory scrutiny surrounding Tesla's autonomous driving technology remains a potential risk factor.



Fundamentals and events

Business quality, valuation and upcoming event context

Market capitalization	P/E (TTM)
\$1.51T	397.13
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
-	1.77
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	-12.1%
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 | 2026-10-14

At signal \$380.31 | Current \$375.11

SHORT Option \$382.50 B \$3.15 / A \$3.25

Conservative | CR \$3.20

Oct 12, 2026 11:57 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	\$11.37
ATR as % of price	3.0%
Volatility environment	medium
Current IV	41.0%
IV rank	26 / 100
IV percentile	16 / 100
Technical Snapshot IV source	Private fundamentals snapshot
Technical Snapshot IV observed at	Oct 12, 2026 3:50 PM EDT

Technical health and risk radar

Derived indicator health and event context

Overall health	67 / 100
Trend health	38 / 100
Momentum health	97 / 100
Volatility health	65 / 100
Structure health	80 / 100
Earnings risk / date	medium 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)	\$369.61 / \$356.08 / \$390.07
EMA (9 / 21)	\$374.80 / \$369.70
Bollinger upper / middle / lower	\$390.54 / \$369.61 / \$348.68



Structural indicator levels (continued)

Moving averages, volatility bands and observed trading ranges

FIELD	VALUE
Bollinger %B	0.701
True high / low	\$382.70 / \$377.58
5-day true high / low	\$388.56 / \$368.03

Three-day indicator history

Short-horizon change and the underlying three-session observations

INDICATOR	3-DAY CHANGE	SESSION 1 / 2 / 3
SMA20	0.796	-
SMA50	1.449	-
MVWAP20	0.689	-
MACD	0.271	-
RSI	-0.420	-
Volume	-1588249.330	-
ATR	-0.167	-
T1	-	5.07 / 369.10 / 388.56 / 375.00
T2	-	4.43 / 368.05 / 377.81 / 368.03
T3	-	4.33 / 367.69 / 382.35 / 374.43



Detailed options evidence

Supporting option-chain, execution and data-quality observations

Underlying price at observation	\$378.71
Options Snapshot IV sources	ATM: option chain Rank/percentile: fundamentals
Options Snapshot IV observed at	Oct 12, 2026 2:38 PM EDT
Options data coverage	88.9%
SKEW regime	HIGH TAIL RISK SKEW
VVIX regime	VVIX FLAT
Front expiration / DTE	2026-10-14 2 DTE
Front at-the-money IV	36.4%
25-delta skew	0.00
Put / Call 25-delta	\$372.50 Delta -0.266 / \$385.00 Delta 0.281
Median option bid/ask spread	3.0%
Bid/ask spread	-
Contracts observed / quoted	144 / 144

Price context

Last Price: 378.71 | Bid: 378.69 | Ask: 378.75 | Previous Close: 382.70 | Change: -3.99 | Daily change: -1.04% | Update Time: 2026-10-12T14:38:06.008738-04:00 | Latest History Date: 2026-10-12 | Latest History Price: 378.74

Historical context

Trading-day sample: 60 sessions | First Date: 2026-07-20 | Latest Date: 2026-10-12 | Latest Price: 378.74 | Max Drawdown 60d Percent: -21.27%

Fundamental context

Current Iv Percent: 41.43% | Iv Rank: 27.43 | Iv Percentile: 20.32 | 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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