



Arm Holdings PLC / ARM

Equity | Generated Sep 9, 2026 11:30 PM EDT

Current price	Daily move	Bid / Ask	Previous close
\$262.40	+0.87 +0.33%	\$262.40/\$263.28	\$261.53

Market	NYSE
Industry	Semiconductors
Market data as of	Sep 9, 2026 11:30 PM EDT

JW Intelligence Report

Complete | 3 of 3 sections | Sep 9, 2026 6:50 PM EDT

JW Rank	Rank label	Confidence	IV percentile
60.0 / 100	Balanced	high	54 / 100
Model reference	Upside scenario	Risk reference	Wheel strategy fit
\$265.00	\$282.00	\$248.00	61 / 100

Options stance	bullish
Tail-risk safety	32 / 100
JW Rank data coverage / as of	100.0% Sep 9, 2026 6:50 PM EDT

Key insight

ARM Option Market Prices in Potential Upside

Market read

The ARM option market is pricing in potential upside for the stock. The term structure shows a backwardated skew, with near-term options more expensive than longer-dated options. This suggests that traders expect significant price movement in the near future, potentially driven by upcoming earnings and the company's recent AI platform expansions.

Strategy context

Traders are positioning for potential upside in ARM, likely anticipating strong earnings and continued growth in the AI market.



JW AI conclusions

Short- and medium-term model interpretation

AI context bias

Bearish

AI analysis updated

Sep 9, 2026 2:20 PM EDT

Short-term scenario

Watch/hold for a confirmed breakout above \$267.50 with volume; high uncertainty from valuation, beta, and mixed technicals. Not a high-conviction entry at current levels.

Three-month outlook

AI platform expansions (data-center CPUs, edge/physical AI) could support a move toward the \$280-300 zone if adoption and royalty growth continue, aligning with the ~\$288 analyst consensus. However, the ~267 trailing P/E, 3.89 beta, and history of sharp drawdowns create substantial downside risk if execution on new silicon slips, smartphone softness persists, or broader markets correct. Next earnings (expected early November) will be a key catalyst. Uncertainty remains elevated. ()

Market sentiment

Cautiously optimistic among active traders. Several posts highlight a potential pre-earnings melt-up, weekly chart strength, and setups targeting \$300, with ARM grouped among recovering semis. Others flag the expensive valuation, high PE, and current hesitation versus prior highs, treating it as a high-beta AI play that could move sharply either way. Overall tone leans toward watching for a breakout rather than aggressive new longs. ()

Supporting evidence

The front-month ATM IV is 73.94%, significantly higher than the 65.02% for options expiring two weeks later. | Call options are more expensive than put options, indicating a bullish bias in the market. | The stock's recent price action has been positive, with a breakout above key resistance levels. | Analyst sentiment is generally positive, with a consensus Buy rating and an average price target of \$288.

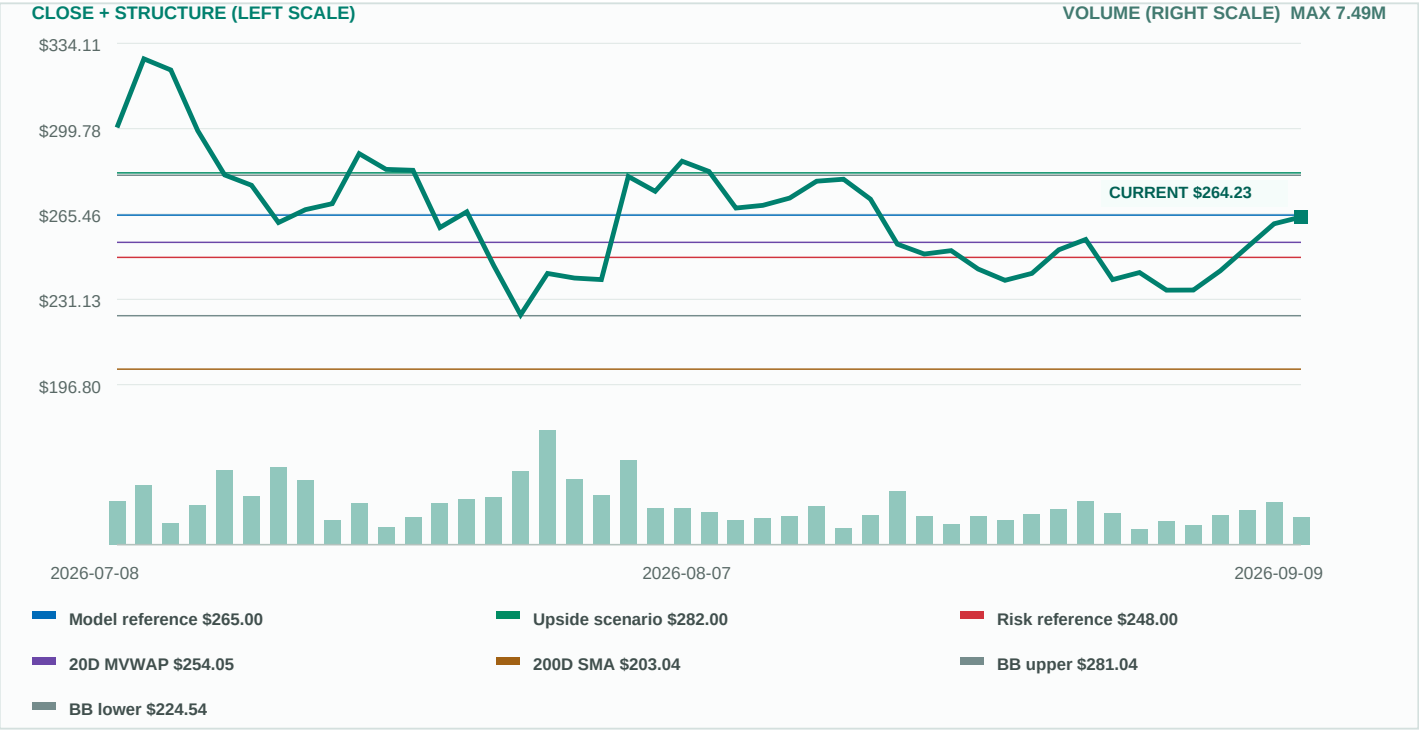
Risk watch

The stock's high valuation (P/E ~267) leaves limited room for error. | ARM is a high-beta stock, meaning it can be more volatile than the broader market.



Enhanced price structure

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

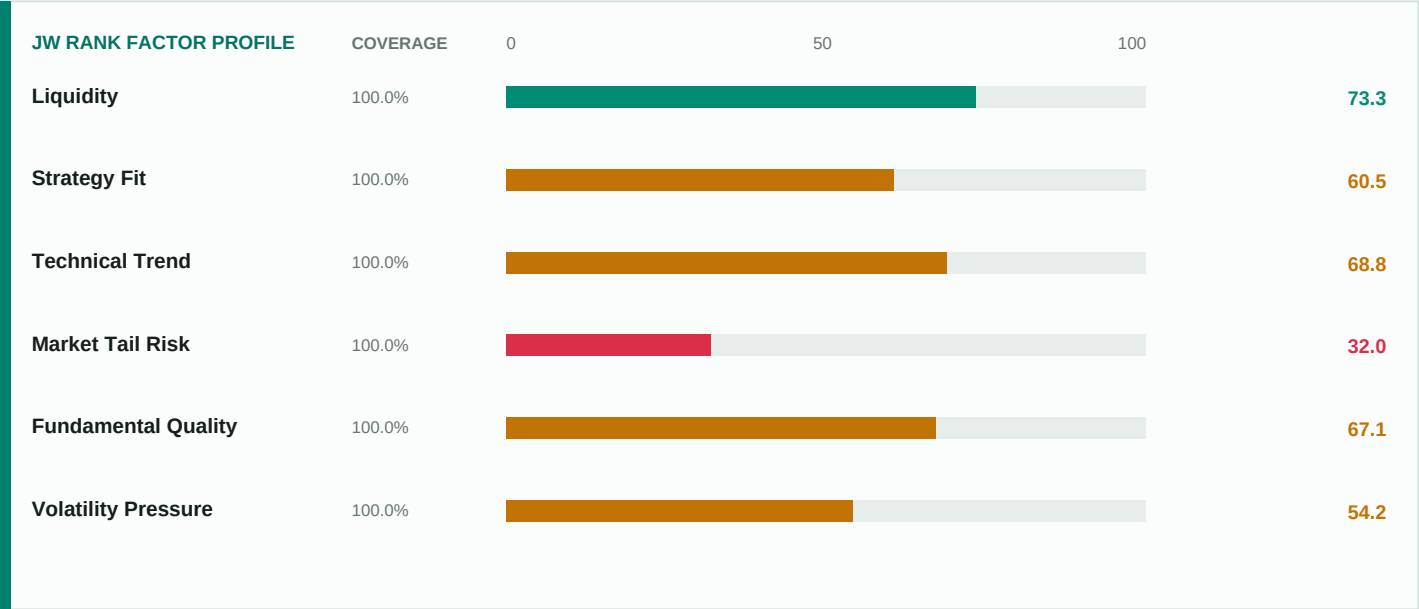


45 complete trading-session observations



JW Rank factors

Score, source coverage and interpretation for each decision factor



Decision summary

Primary model reads before the detailed indicator appendix

Momentum

bullish_recovery

Institutional flow

Above MVWAP

Structure

Above 200D trend

Volatility

high



Decision indicators

Detailed momentum, institutional and structural observations

Momentum kinematics

Direction, velocity and oscillator state

Current read	BULLISH RECOVERY neutral MACD accelerating
Trend signal	BULLISH RECOVERY
RSI signal	neutral
RSI (7 / 14 / 21)	66.37 / 53.42 / 50.15
RSI velocity	3.41
MACD line / signal / histogram	-5.55 / - / -8.78
MACD acceleration	1.65
Stochastic K / D	75.32 / 55.68

Institutional footprints

Volume-weighted cost, price location and flow

Current read	Above institutional MVWAP Distribution bias
Institutional flow	-0.75
20-day MVWAP	\$254.05
Price vs 20-day MVWAP	+3.29%
Daily reference VWAP	\$266.84
Price vs daily reference	-1.66%
Volume	1.82M

Structural context

Long-term trend and volatility boundaries

Current read	Above 200-day trend Negative macro velocity
Macro velocity	-0.69
20-day / 200-day SMA	\$252.79 / \$203.04
Bollinger range	\$224.54 - \$281.04
Bollinger position	0.703



Options and volatility intelligence

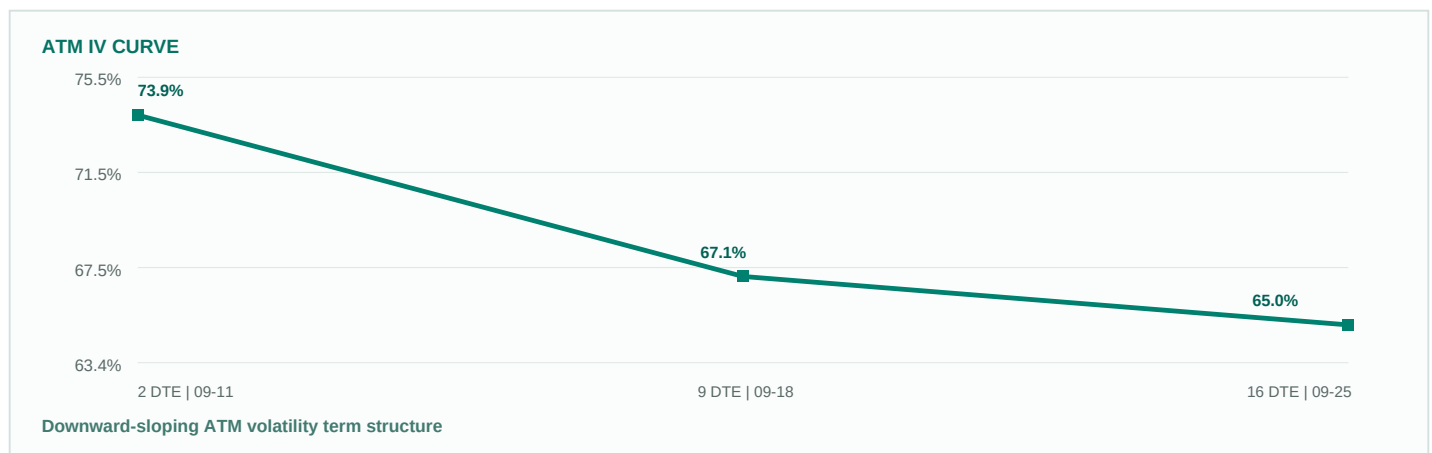
Structure, premium conditions and principal risks

IV rank	IV percentile	VVIX	SKEW
34 / 100	57 / 100	93.26	148.86

Market regime	DANGER ZONE
Tail-risk regime	NORMAL TAIL RISK
Term structure	backwardation
Term slope	-8.92 pts
Skew read	CALL DEMAND ELEVATED
Liquidity / quote coverage	100.0%
Options Snapshot IV sources	ATM: option chain Rank/percentile: fundamentals
Options Snapshot IV observed at	Sep 9, 2026 2:55 PM EDT
Options data quality	Coverage 88.9%

Option term structure

ATM implied-volatility curve by days to expiration



EXPIRATION	DTE	ATM IV	STATE
2026-09-11	2	73.9%	-
2026-09-18	9	67.1%	-
2026-09-25	16	65.0%	-

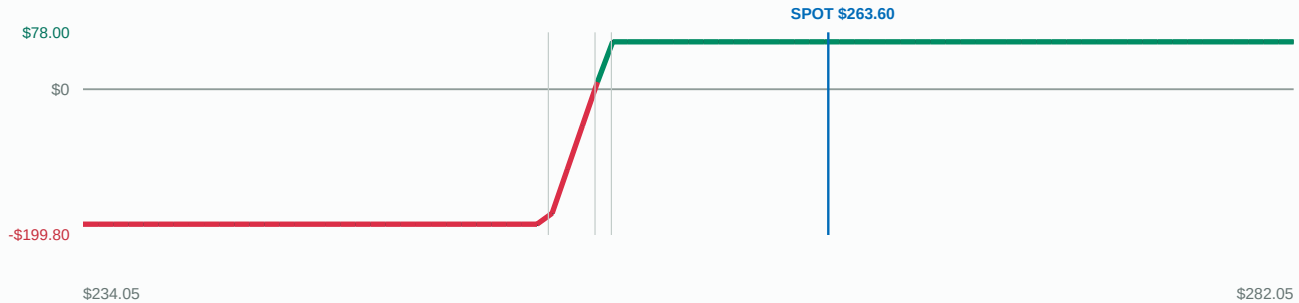


Reference spread payoff

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

Bull Put Spread reference

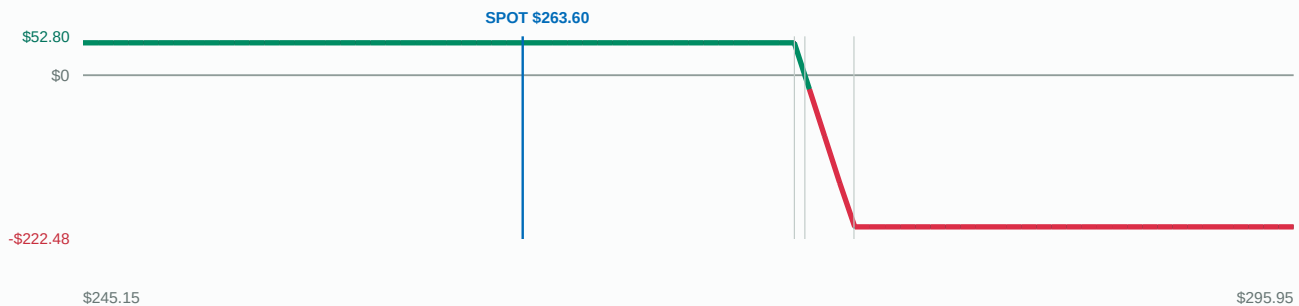
Short \$255.00 | Long \$252.50 | Width \$2.50 | Net credit \$0.65



Max profit \$65.00 | Max loss -\$185.00 | Break-even \$254.35 | Per contract at expiry

Bear Call Spread reference

Short \$275.00 | Long \$277.50 | Width \$2.50 | Net credit \$0.44



Max profit \$44.00 | Max loss -\$206.00 | Break-even \$275.44 | Per contract at expiry

Event and tail-risk context

Known event windows and broad volatility conditions

Next earnings date	2026-11-04
Earnings IV-crush risk	NOT MEASURED
VIX	16.19
VVIX	93.26
SKEW index	148.86
Observation confidence	high
Option quote quality	reliable
Contracts observed	95



Event and tail-risk context (continued)

Known event windows and broad volatility conditions

FIELD	VALUE
Contracts with quotes	95

Strategy fit

Generalized structure fit; not a personalized recommendation

Market structure

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Options context

ARM Option Market Prices in Potential Upside

Wheel context

Traders are positioning for potential upside in ARM, likely anticipating strong earnings and continued growth in the AI market.

Observed evidence

The front-month ATM IV is 73.94%, significantly higher than the 65.02% for options expiring two weeks later. | Call options are more expensive than put options, indicating a bullish bias in the market. | The stock's recent price action has been positive, with a breakout above key resistance levels. | Analyst sentiment is generally positive, with a consensus Buy rating and an average price target of \$288.

Principal risks to monitor

The stock's high valuation (P/E ~267) leaves limited room for error. | ARM is a high-beta stock, meaning it can be more volatile than the broader market.



Fundamentals and events

Business quality, valuation and upcoming event context

Market capitalization	P/E (TTM)
\$269.23B	248.17
ROE	Revenue growth
13.0%	22.5%
EPS growth	Operating margin
18.3%	17.0%
Net profit margin	Gross margin
20.3%	-
Free cash flow CAGR	Debt / equity
-2.3%	0.00
Dividend yield	Beta
-	3.90
52-week range	
\$100.02 - \$452.70	

Company or fund profile

Issuer identity and classification

Name	Market
Arm Holdings PLC	NYSE
Industry	Country
Semiconductors	GB
Currency	IPO date
USD	2023-09-14
Shares outstanding	52-week return
1.07B	82.4%
Book value per share	Revenue per share
\$8.08	\$4.78
Website	arm.com



Latest strategy observation

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

ARM Covered Call signal	Sep 9, 2026 9:46 AM EDT
Covered Call 2026-09-11	
At signal \$268.54 Current \$262.40	
SHORT Option \$267.50 B \$7.90 / A \$8.35	
High turnover CR \$8.13	



Complete technical details

Full supporting indicator set used by the symbol detail experience

Volatility and options market

Price movement and premium conditions

ATR	\$16.30
ATR as % of price	6.2%
Volatility environment	high
Current IV	65.1%
IV rank	33 / 100
IV percentile	54 / 100
Technical Snapshot IV source	Private fundamentals snapshot
Technical Snapshot IV observed at	Sep 9, 2026 7:30 PM EDT

Technical health and risk radar

Derived indicator health and event context

Overall health	71 / 100
Trend health	78 / 100
Momentum health	97 / 100
Volatility health	17 / 100
Structure health	80 / 100
Earnings risk / date	low 2026-11-04
Macro risk	unknown
Volatility risk	high
Structure risk	low

Structural indicator levels

Moving averages, volatility bands and observed trading ranges

SMA (20 / 50 / 200)	\$252.79 / \$270.54 / \$203.04
EMA (9 / 21)	\$251.48 / \$254.15
Bollinger upper / middle / lower	\$281.04 / \$252.79 / \$224.54



Structural indicator levels (continued)

Moving averages, volatility bands and observed trading ranges

FIELD	VALUE
Bollinger %B	0.703
True high / low	\$274.80 / \$261.49
5-day true high / low	\$274.80 / \$225.46

Three-day indicator history

Short-horizon change and the underlying three-session observations

INDICATOR	3-DAY CHANGE	SESSION 1 / 2 / 3
SMA20	-0.692	-
SMA50	-1.651	-
MVWAP20	-0.745	-
MACD	1.651	-
RSI	3.414	-
Volume	-29881.330	-
ATR	-0.183	-
T1	-	-7.32 / 254.13 / 267.97 / 252.09
T2	-	-9.20 / 254.36 / 255.69 / 242.59
T3	-	-10.51 / 256.29 / 244.07 / 225.46



Detailed options evidence

Supporting option-chain, execution and data-quality observations

Underlying price at observation	\$263.60
Options Snapshot IV sources	ATM: option chain Rank/percentile: fundamentals
Options Snapshot IV observed at	Sep 9, 2026 2:55 PM EDT
Options data coverage	88.9%
SKEW regime	HIGH TAIL RISK SKEW
VVIX regime	VVIX FLAT
Front expiration / DTE	2026-09-11 2 DTE
Front at-the-money IV	73.9%
25-delta skew	-3.09
Put / Call 25-delta	\$255.00 Delta -0.265 / \$275.00 Delta 0.241
Median option bid/ask spread	3.0%
Bid/ask spread	-
Contracts observed / quoted	95 / 95

Price context

Last Price: 263.60 | Bid: 263.34 | Ask: 263.66 | Previous Close: 261.53 | Change: 2.07 | Daily change: 0.79% | Update Time: 2026-09-09T14:55:50.270893-04:00 | Latest History Date: 2026-09-09 | Latest History Price: 263.59

Historical context

Trading-day sample: 60 sessions | First Date: 2026-06-15 | Latest Date: 2026-09-09 | Latest Price: 263.59 | Max Drawdown 60d Percent: -48.83%

Fundamental context

Current Iv Percent: 66.04% | Iv Rank: 34.10 | Iv Percentile: 57.37 | Next Earnings Date: 2026-11-04 | 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

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