



Arm Holdings PLC / ARM

Equity | Generated Sep 10, 2026 11:30 PM EDT

Current price	Daily move	Bid / Ask	Previous close
\$252.30	-11.93 -4.52%	\$251.45/\$252.16	\$264.23

Market	NYSE
Industry	Semiconductors
Market data as of	Sep 10, 2026 11:30 PM EDT

JW Intelligence Report

Complete | 3 of 3 sections | Sep 10, 2026 7:51 PM EDT

JW Rank	Rank label	Confidence	IV percentile
61.7 / 100	Balanced	high	57 / 100
Model reference	Upside scenario	Risk reference	Wheel strategy fit
\$252.00	\$272.00	\$243.00	71 / 100

Options stance	mixed
Tail-risk safety	56 / 100
JW Rank data coverage / as of	100.0% Sep 10, 2026 7:51 PM EDT

Key insight

ARM Option Market Shows Mixed Sentiment After Recent Pullback

Market read

The ARM option market displays a mixed sentiment following a recent decline in share price. While implied volatility is elevated, reflecting uncertainty and potential for further price swings, the term structure shows backwardation, suggesting some expectation of future price declines. The skew indicates call demand exceeding put demand, potentially driven by bullishness on AI-related growth prospects.

Strategy context

The recent pullback in ARM shares following record quarterly results and strong AGI CPU demand creates a mixed trading environment. While some traders see buying opportunities, others remain cautious due to stretched valuations and high volatility.



JW AI conclusions

Short- and medium-term model interpretation

AI context bias

Bullish

AI analysis updated

Sep 10, 2026 2:20 PM EDT

Short-term scenario

Speculative bounce trade only if \$250 support holds; high uncertainty from valuation, 3.89 beta and mixed technicals after recent pullback. Not a high-conviction hold.

Three-month outlook

Structurally positive on AI infrastructure, royalty growth and new silicon products (AGI CPU demand already >\$2B), with Street targets implying 12-25% upside. However extreme TTM PE (~270), high beta and recent drawdown from \$452 peak create substantial downside risk to \$200 area if AI sentiment cools, execution slips or broader market rotation occurs. Uncertainty remains elevated.

Market sentiment

Mixed-to-cautiously constructive. Some traders buying the dip in AI/quality names including ARM and citing Piper initiation plus new products; short-term setups around \$256 with tight targets/stops. Others advise against buying due to stretched valuation and volatility, or wait for lower levels (\$236-250 support). Overall high-beta AI-hype caution with limited conviction.

Supporting evidence

Implied volatility at 65.14% is above average, indicating heightened market uncertainty and potential for significant price moves. | The term structure exhibits backwardation with near-term options more expensive than longer-dated options, suggesting a possible expectation of future price declines. | Call demand outpaces put demand as reflected in the positive delta skew, potentially driven by optimism surrounding ARM's AI growth prospects.

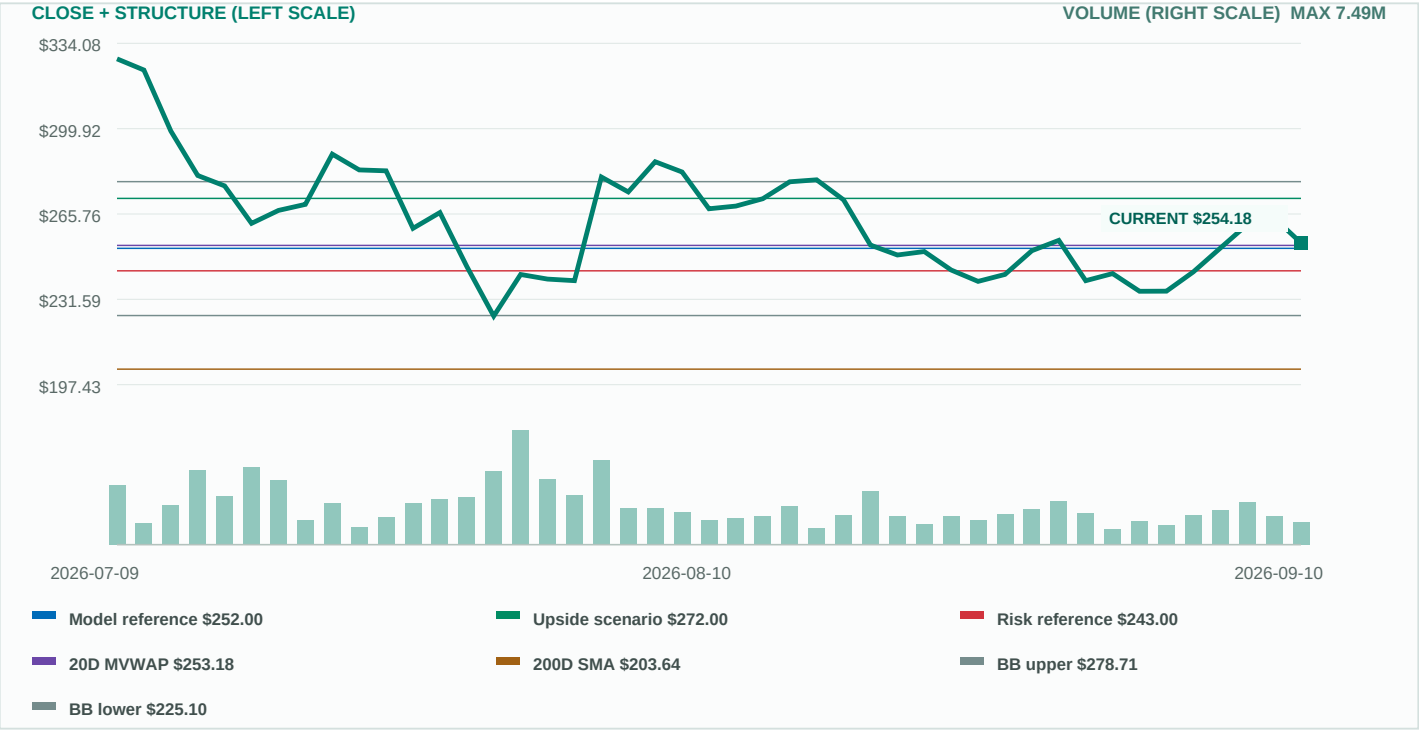
Risk watch

High beta (3.89) exposes ARM to significant market swings, amplifying both potential gains and losses. | Valuation remains elevated with a TTM PE ratio of ~270, raising concerns about future growth sustainability.



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

Below 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)	52.89 / 48.60 / 47.51
RSI velocity	0.22
MACD line / signal / histogram	-4.90 / - / -8.01
MACD acceleration	1.43
Stochastic K / D	73.86 / 69.19

Institutional footprints

Volume-weighted cost, price location and flow

Current read	Below institutional MVWAP Distribution bias
Institutional flow	-0.39
20-day MVWAP	\$253.18
Price vs 20-day MVWAP	-0.35%
Daily reference VWAP	\$254.46
Price vs daily reference	-0.85%
Volume	1.49M

Structural context

Long-term trend and volatility boundaries

Current read	Above 200-day trend Negative macro velocity
Macro velocity	-0.48
20-day / 200-day SMA	\$251.90 / \$203.64
Bollinger range	\$225.10 - \$278.71
Bollinger position	0.542



Options and volatility intelligence

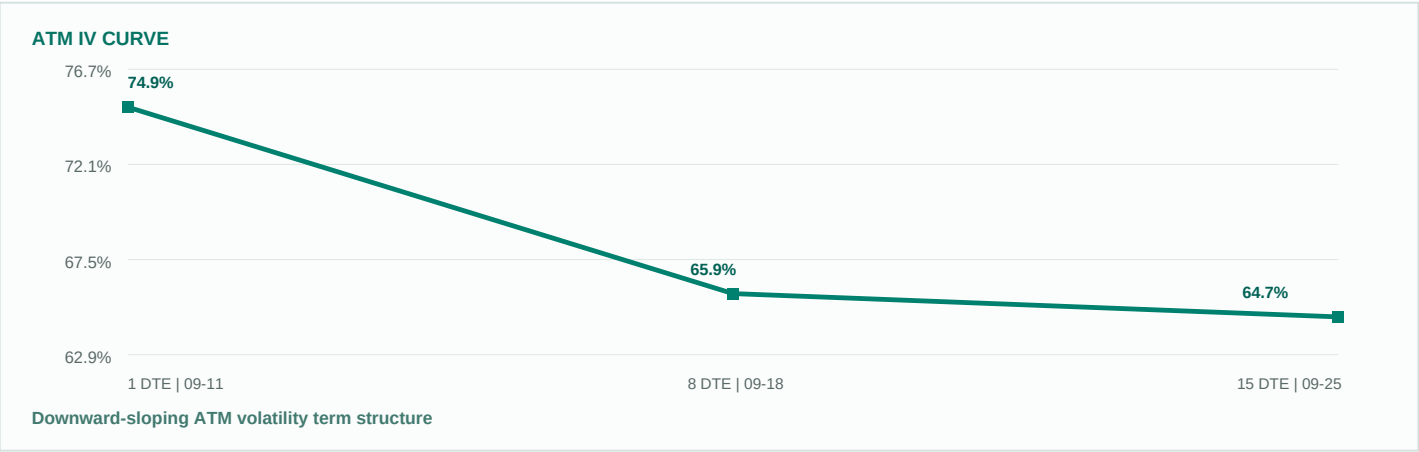
Structure, premium conditions and principal risks

IV rank	IV percentile	VVIX	SKEW
33 / 100	54 / 100	101.82	149.25

Market regime	Calm
Tail-risk regime	NORMAL TAIL RISK
Term structure	backwardation
Term slope	-10.17 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 10, 2026 2:57 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	1	74.9%	-
2026-09-18	8	65.9%	-
2026-09-25	15	64.7%	-



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	2026-11-04
Earnings IV-crush risk	NOT MEASURED
VIX	17.82
VVIX	101.82
SKEW index	149.25
Observation confidence	high
Option quote quality	reliable
Contracts observed	139



Event and tail-risk context (continued)

Known event windows and broad volatility conditions

FIELD	VALUE
Contracts with quotes	139

Strategy fit

Generalized structure fit; not a personalized recommendation

Market structure

The ARM option market displays a mixed sentiment following a recent decline in share price. While implied volatility is elevated, reflecting uncertainty and potential for further price swings, the term structure shows backwardation, suggesting some expectation of future price declines. The skew indicates call demand exceeding put demand, potentially driven by bullishness on AI-related growth prospects.

Options context

ARM Option Market Shows Mixed Sentiment After Recent Pullback

Wheel context

The recent pullback in ARM shares following record quarterly results and strong AGI CPU demand creates a mixed trading environment. While some traders see buying opportunities, others remain cautious due to stretched valuations and high volatility.

Observed evidence

Implied volatility at 65.14% is above average, indicating heightened market uncertainty and potential for significant price moves. | The term structure exhibits backwardation with near-term options more expensive than longer-dated options, suggesting a possible expectation of future price declines. | Call demand outpaces put demand as reflected in the positive delta skew, potentially driven by optimism surrounding ARM's AI growth prospects.

Principal risks to monitor

High beta (3.89) exposes ARM to significant market swings, amplifying both potential gains and losses. | Valuation remains elevated with a TTM PE ratio of ~270, raising concerns about future growth sustainability.



Fundamentals and events

Business quality, valuation and upcoming event context

Market capitalization	P/E (TTM)
\$279.31B	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
-	3.87
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	88.0%
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
Covered Call | 2026-09-11
At signal \$255.16 | Current \$252.30
SHORT Option \$255.00 B \$4.60 / A \$4.95
High turnover | CR \$4.78

Sep 10, 2026 9:47 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	\$16.06
ATR as % of price	6.3%
Volatility environment	high
Current IV	66.3%
IV rank	34 / 100
IV percentile	57 / 100
Technical Snapshot IV source	Private fundamentals snapshot
Technical Snapshot IV observed at	Sep 10, 2026 3:51 PM EDT

Technical health and risk radar

Derived indicator health and event context

Overall health	72 / 100
Trend health	78 / 100
Momentum health	88 / 100
Volatility health	15 / 100
Structure health	96 / 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)	\$251.90 / \$268.53 / \$203.64
EMA (9 / 21)	\$252.02 / \$254.15
Bollinger upper / middle / lower	\$278.71 / \$251.90 / \$225.10



Structural indicator levels (continued)

Moving averages, volatility bands and observed trading ranges

FIELD	VALUE
Bollinger %B	0.542
True high / low	\$264.23 / \$251.29
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	-0.479	-
SMA50	-1.683	-
MVWAP20	-0.394	-
MACD	1.433	-
RSI	0.216	-
Volume	-258965.670	-
ATR	-0.174	-
T1	-	-5.55 / 254.06 / 274.80 / 261.49
T2	-	-7.32 / 254.13 / 267.97 / 252.09
T3	-	-9.20 / 254.36 / 255.69 / 242.59



Detailed options evidence

Supporting option-chain, execution and data-quality observations

Underlying price at observation	\$257.45
Options Snapshot IV sources	ATM: option chain Rank/percentile: fundamentals
Options Snapshot IV observed at	Sep 10, 2026 2:57 PM EDT
Options data coverage	88.9%
SKEW regime	HIGH TAIL RISK SKEW
VVIX regime	VVIX RISING
Front expiration / DTE	2026-09-11 1 DTE
Front at-the-money IV	74.9%
25-delta skew	-4.50
Put / Call 25-delta	\$250.00 Delta -0.218 / \$265.00 Delta 0.254
Median option bid/ask spread	6.2%
Bid/ask spread	-
Contracts observed / quoted	139 / 139

Price context

Last Price: 257.45 | Bid: 257.26 | Ask: 257.64 | Previous Close: 264.23 | Change: -6.78 | Daily change: -2.57% | Update Time: 2026-09-10T14:57:28.104979-04:00 | Latest History Date: 2026-09-10 | Latest History Price: 257.45

Historical context

Trading-day sample: 60 sessions | First Date: 2026-06-16 | Latest Date: 2026-09-10 | Latest Price: 257.45 | Max Drawdown 60d Percent: -48.83%

Fundamental context

Current Iv Percent: 65.14% | Iv Rank: 32.95 | Iv Percentile: 54.18 | 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

Official product terms and standardized options disclosure

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