



Arm Holdings PLC / ARM

Equity | Generated Sep 15, 2026 11:30 PM EDT

Current price	Daily move	Bid / Ask	Previous close
\$244.06	+5.05 +2.11%	\$243.50/\$244.20	\$239.01

Market	NYSE
Industry	Semiconductors
Market data as of	Sep 15, 2026 11:30 PM EDT

JW Intelligence Report

Complete | 3 of 3 sections | Sep 15, 2026 7:50 PM EDT

JW Rank	Rank label	Confidence	IV percentile
56.8 / 100	Balanced	high	48 / 100
Model reference	Upside scenario	Risk reference	Wheel strategy fit
\$240.00	\$265.00	\$228.00	64 / 100

Options stance	mixed
Tail-risk safety	56 / 100
JW Rank data coverage / as of	100.0% Sep 15, 2026 7:50 PM EDT

Key insight

ARM Option Market Shows Mixed Sentiment Amidst AI Uncertainty

Market read

The market for ARM options reflects a cautious outlook, with both bullish and bearish signals present. While recent earnings beat expectations and analysts maintain a positive outlook, concerns surrounding AI safety and potential demand slowdown have weighed on the stock price. The term structure exhibits backwardation, suggesting a preference for near-term contracts, potentially driven by uncertainty about future performance.

Strategy context

The current option pricing suggests a range-bound trading environment with potential for volatility.



JW AI conclusions

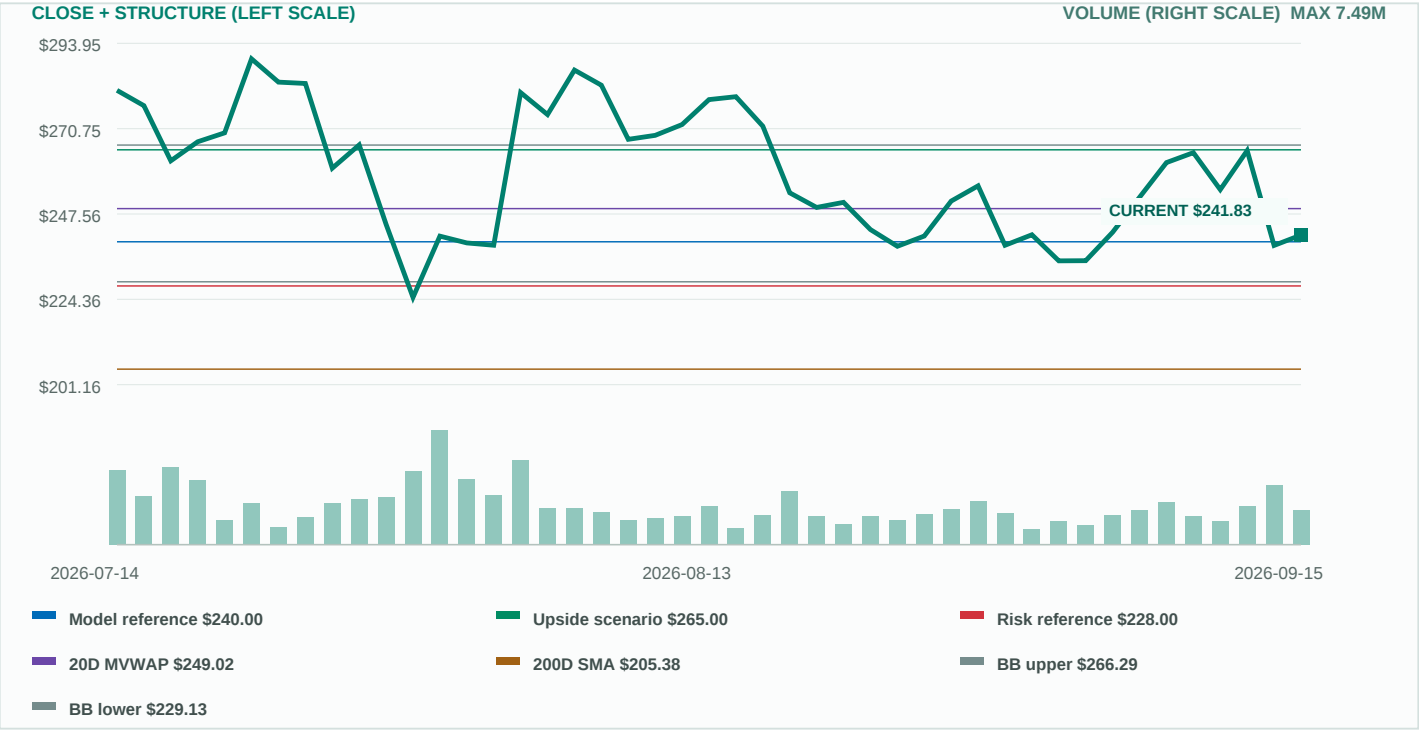
Short- and medium-term model interpretation

AI context bias	Bearish
AI analysis updated	Sep 15, 2026 2:20 PM EDT
Short-term scenario	
Cautious hold or small add on pullback confirmation; mixed technicals and high uncertainty from AI policy debate plus stretched valuation make 1-3 week outlook risky. Not a high-conviction buy.	
Three-month outlook	
Highly uncertain. Possible 10-20% rebound toward \$270-290 if AI infrastructure/royalty growth holds and earnings momentum continues, consistent with analyst targets. Significant downside risk (test \$200) if AI slowdown fears persist, valuation compression, or broader tech weakness. Elevated PE, high beta and recent 40%+ drawdown leave limited margin for error; volatility expected.	
Market sentiment	
Mixed/cautious. Some traders advise against buying due to valuation, recent drop and AI slowdown risks; others note dip-buy bounce and watch for confirmation above \$247. High volatility and uncertainty around AI demand frequently mentioned.	
Supporting evidence	
The option chain shows call demand elevated, indicating some bullish sentiment. However, implied volatility is elevated at 64.63%, reflecting market uncertainty and potential for price swings. The stock's recent decline of nearly 10% due to AI safety concerns has contributed to the mixed sentiment.	
Risk watch	
AI policy developments and their impact on chip demand pose a significant risk to ARM's future performance.	



Enhanced price structure

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

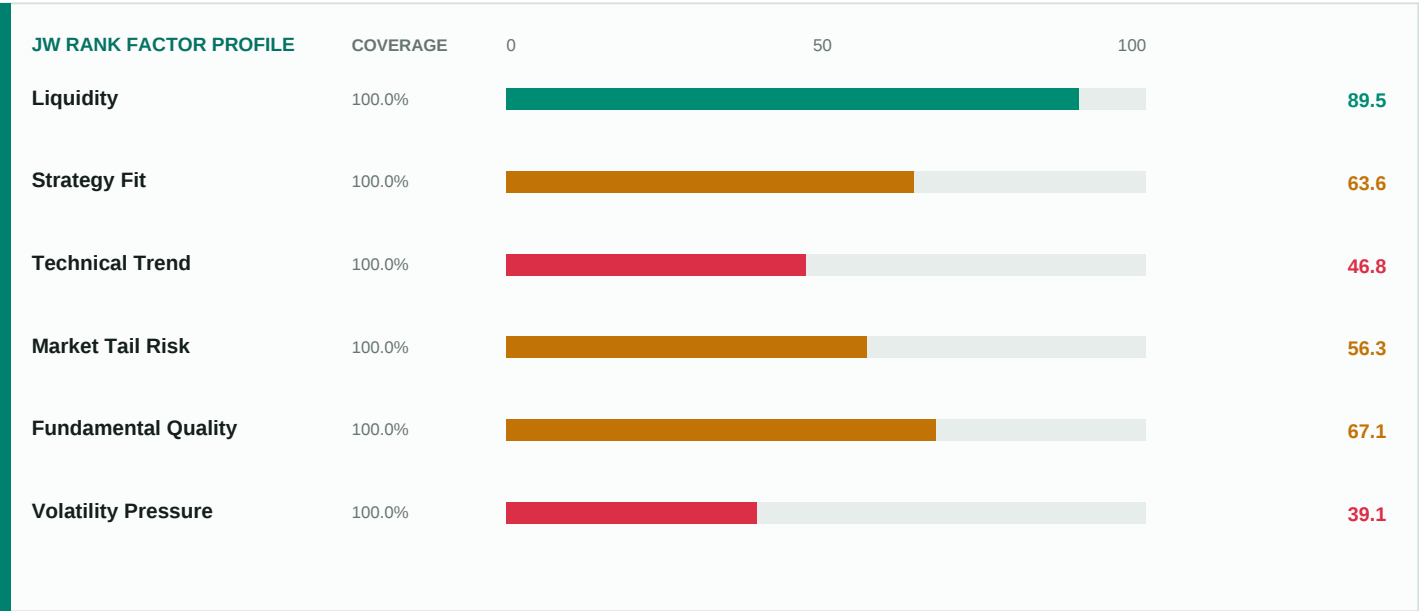


45 complete trading-session observations



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)	42.42 / 44.22 / 44.97
RSI velocity	-1.46
MACD line / signal / histogram	-4.84 / - / -6.22
MACD acceleration	0.02
Stochastic K / D	46.78 / 58.03

Institutional footprints

Volume-weighted cost, price location and flow

Current read	Below institutional MVWAP Distribution bias
Institutional flow	-1.39
20-day MVWAP	\$249.02
Price vs 20-day MVWAP	-1.99%
Daily reference VWAP	\$245.22
Price vs daily reference	-0.47%
Volume	2.27M

Structural context

Long-term trend and volatility boundaries

Current read	Above 200-day trend Negative macro velocity
Macro velocity	-1.40
20-day / 200-day SMA	\$247.71 / \$205.38
Bollinger range	\$229.13 - \$266.29
Bollinger position	0.342



Options and volatility intelligence

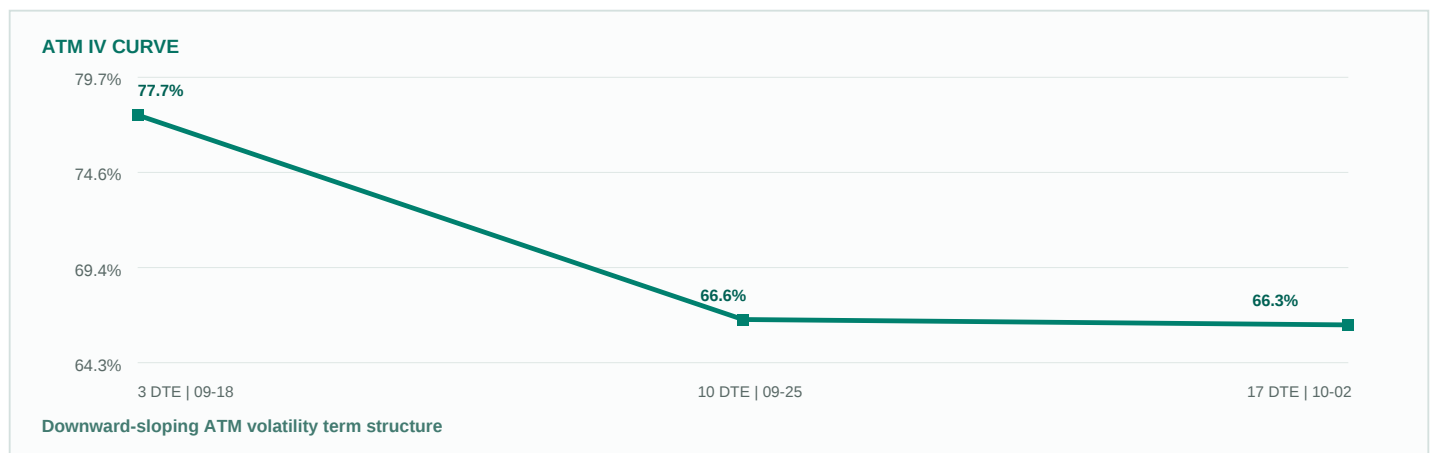
Structure, premium conditions and principal risks

IV rank 32 / 100	IV percentile 53 / 100	VVIX 96.21	SKEW 152.09
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Market regime	Calm
Tail-risk regime	NORMAL TAIL RISK
Term structure	backwardation
Term slope	-11.33 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 15, 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
2026-09-18	3	77.7%	-
2026-09-25	10	66.6%	-
2026-10-02	17	66.3%	-

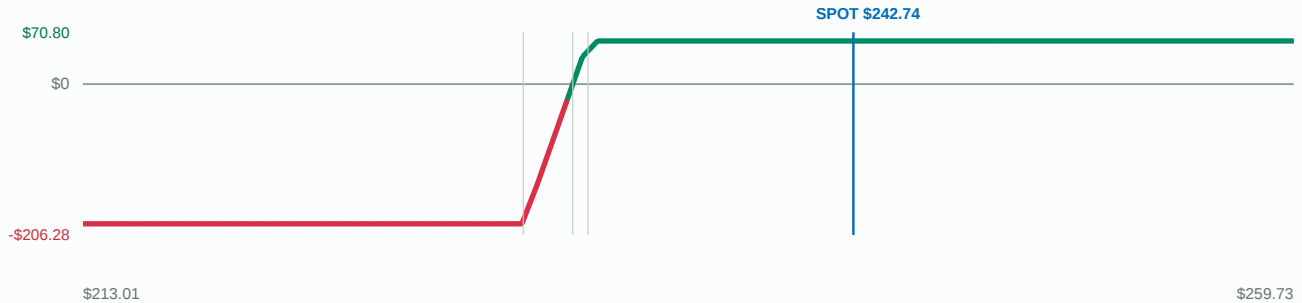


Reference spread payoff

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

Bull Put Spread reference

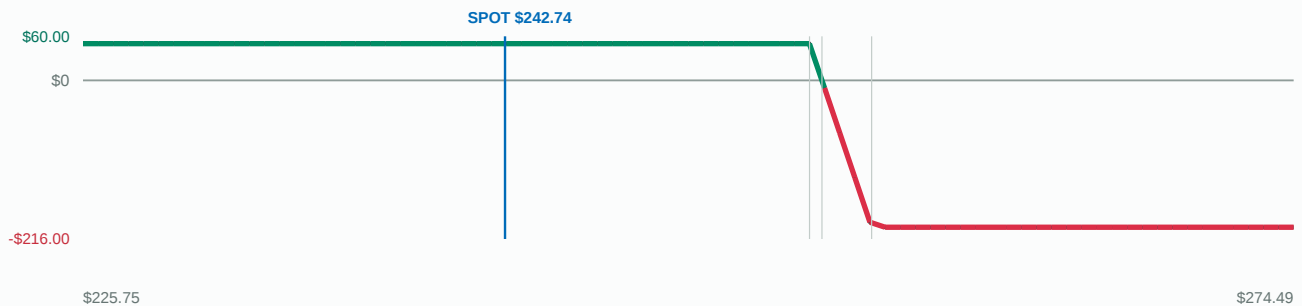
Short \$232.50 | Long \$230.00 | Width \$2.50 | Net credit \$0.59



Max profit \$59.00 | Max loss -\$191.00 | Break-even \$231.91 | Per contract at expiry

Bear Call Spread reference

Short \$255.00 | Long \$257.50 | Width \$2.50 | Net credit \$0.50



Max profit \$50.00 | Max loss -\$200.00 | Break-even \$255.50 | 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	17.58
VVIX	96.21
SKEW index	152.09
Observation confidence	high
Option quote quality	reliable
Contracts observed	133



Event and tail-risk context (continued)

Known event windows and broad volatility conditions

FIELD	VALUE
Contracts with quotes	133

Strategy fit

Generalized structure fit; not a personalized recommendation

Market structure

The market for ARM options reflects a cautious outlook, with both bullish and bearish signals present. While recent earnings beat expectations and analysts maintain a positive outlook, concerns surrounding AI safety and potential demand slowdown have weighed on the stock price. The term structure exhibits backwardation, suggesting a preference for near-term contracts, potentially driven by uncertainty about future performance.

Options context

ARM Option Market Shows Mixed Sentiment Amidst AI Uncertainty

Wheel context

The current option pricing suggests a range-bound trading environment with potential for volatility.

Observed evidence

The option chain shows call demand elevated, indicating some bullish sentiment. | However, implied volatility is elevated at 64.63%, reflecting market uncertainty and potential for price swings. | The stock's recent decline of nearly 10% due to AI safety concerns has contributed to the mixed sentiment.

Principal risks to monitor

AI policy developments and their impact on chip demand pose a significant risk to ARM's future performance.



Fundamentals and events

Business quality, valuation and upcoming event context

Market capitalization	P/E (TTM)
\$282.80B	260.02
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
-	3.85
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	71.2%
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 15, 2026 10:07 AM EDT
Covered Call 2026-09-18	
At signal \$249.18 Current \$244.06	
SHORT Option \$250.00 B \$7.00 / A \$7.40	
High turnover CR \$7.20	



Complete technical details

Full supporting indicator set used by the symbol detail experience

Volatility and options market

Price movement and premium conditions

ATR	\$16.55
ATR as % of price	6.8%
Volatility environment	high
Current IV	62.3%
IV rank	29 / 100
IV percentile	48 / 100
Technical Snapshot IV source	Private fundamentals snapshot
Technical Snapshot IV observed at	Sep 15, 2026 3:50 PM EDT

Technical health and risk radar

Derived indicator health and event context

Overall health	66 / 100
Trend health	78 / 100
Momentum health	81 / 100
Volatility health	7 / 100
Structure health	84 / 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)	\$247.71 / \$263.94 / \$205.38
EMA (9 / 21)	\$249.54 / \$252.58
Bollinger upper / middle / lower	\$266.29 / \$247.71 / \$229.13



Structural indicator levels (continued)

Moving averages, volatility bands and observed trading ranges

FIELD	VALUE
Bollinger %B	0.342
True high / low	\$253.16 / \$239.01
5-day true high / low	\$274.80 / \$238.03

Three-day indicator history

Short-horizon change and the underlying three-session observations

INDICATOR	3-DAY CHANGE	SESSION 1 / 2 / 3
SMA20	-1.398	-
SMA50	-1.529	-
MVWAP20	-1.387	-
MACD	0.020	-
RSI	-1.462	-
Volume	256947.670	-
ATR	0.163	-
T1	-	-4.41 / 250.50 / 264.79 / 238.03
T2	-	-3.49 / 252.13 / 267.77 / 253.06
T3	-	-4.90 / 253.18 / 264.23 / 251.29



Detailed options evidence

Supporting option-chain, execution and data-quality observations

Underlying price at observation	\$242.74
Options Snapshot IV sources	ATM: option chain Rank/percentile: fundamentals
Options Snapshot IV observed at	Sep 15, 2026 2:55 PM EDT
Options data coverage	88.9%
SKEW regime	HIGH TAIL RISK SKEW
VVIX regime	VVIX RISING
Front expiration / DTE	2026-09-18 3 DTE
Front at-the-money IV	77.7%
25-delta skew	-2.90
Put / Call 25-delta	\$232.50 Delta -0.259 / \$255.00 Delta 0.259
Median option bid/ask spread	8.1%
Bid/ask spread	-
Contracts observed / quoted	133 / 133

Price context

Last Price: 242.74 | Bid: 242.55 | Ask: 242.79 | Previous Close: 239.01 | Change: 3.73 | Daily change: 1.56% | Update Time: 2026-09-15T14:55:06.351069-04:00 | Latest History Date: 2026-09-15 | Latest History Price: 242.74

Historical context

Trading-day sample: 60 sessions | First Date: 2026-06-22 | Latest Date: 2026-09-15 | Latest Price: 242.74 | Max Drawdown 60d Percent: -44.84%

Fundamental context

Current Iv Percent: 64.63% | Iv Rank: 32.31 | Iv Percentile: 53.39 | 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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