Arm Holdings PLC / ARM

Equity | Generated Sep 16, 2026 11:30 PM EDT

Current price	Daily move	Bid / Ask	Previous close
$248.75	**+6.92 +2.86%**	**$248.24/$249.18**	**$241.83**

Market	**NYSE**
Industry	**Semiconductors**
Market data as of	**Sep 16, 2026 11:30 PM EDT**

JW Intelligence Report

Complete | 3 of 3 sections | Sep 16, 2026 6:50 PM EDT

JW Rank	Rank label	Confidence	IV percentile
58.3 / 100	**Balanced**	**high**	**50 / 100**

Model reference	Upside scenario	Risk reference	Wheel strategy fit
$240.00	**$265.00**	**$228.00**	**65 / 100**

Options stance	**mixed**
Tail-risk safety	**56 / 100**
JW Rank data coverage / as of	**100.0% | Sep 16, 2026 6:50 PM EDT**

Key insight

ARM Option Market Shows Mixed Sentiment Amidst Volatility and Uncertainty

Market read

The ARM option market reflects a mixed sentiment towards the stock, characterized by both bullish and bearish signals. While recent news highlights strong fundamentals like record revenue growth and new AI platform launches, concerns remain regarding high valuation, potential AI slowdown, and broader semiconductor sector volatility. The term structure exhibits backwardation, suggesting near-term pessimism, while implied volatility is elevated, reflecting market uncertainty.

Strategy context

The option market shows a balanced skew with slight put skew, suggesting potential for both upside and downside movement in the near term.

JW AI conclusions

Short- and medium-term model interpretation

AI context bias	**Mixed**
AI analysis updated	**Sep 16, 2026 2:21 PM EDT**

Short-term scenario

Cautious Hold or wait for confirmed dip given high uncertainty from AI news volatility, premium valuation, and mixed technicals; potential short-term bounce but risk of further pullback in 1-3 weeks. Not a high-conviction entry at current levels.

Three-month outlook

Highly uncertain due to elevated valuation, recent 40% drawdown, AI-safety/regulatory headlines, and semiconductor cyclicality. Positive: continued royalty growth (especially data-center/AI), new platform launches, and analyst targets implying ~17% upside to ~$289 if demand holds. Negative: limited margin of safety, possible further correction toward $200-220 (200-day MA or lower supports) if AI fears intensify or tech selloff continues. Next earnings (Nov 4) a key catalyst. Long-term AI/compute expansion story intact but near-term execution and multiple compression risks are material; position sizing and stops essential.

Market sentiment

Mixed-to-cautious among recent posts. Rebound after AI-safety-driven selloff noted positively by some, with emphasis on doubling data-center royalties and long-term AI/platform growth. However, high valuation (little room for error), volatility, and 'don't buy' comments on watchlists dominate; concerns over premium pricing vs. execution risks and potential AI slowdown. Older 2024 IPO-era hype posts contrast with current skepticism. Overall investor caution amid uncertainty.

Supporting evidence

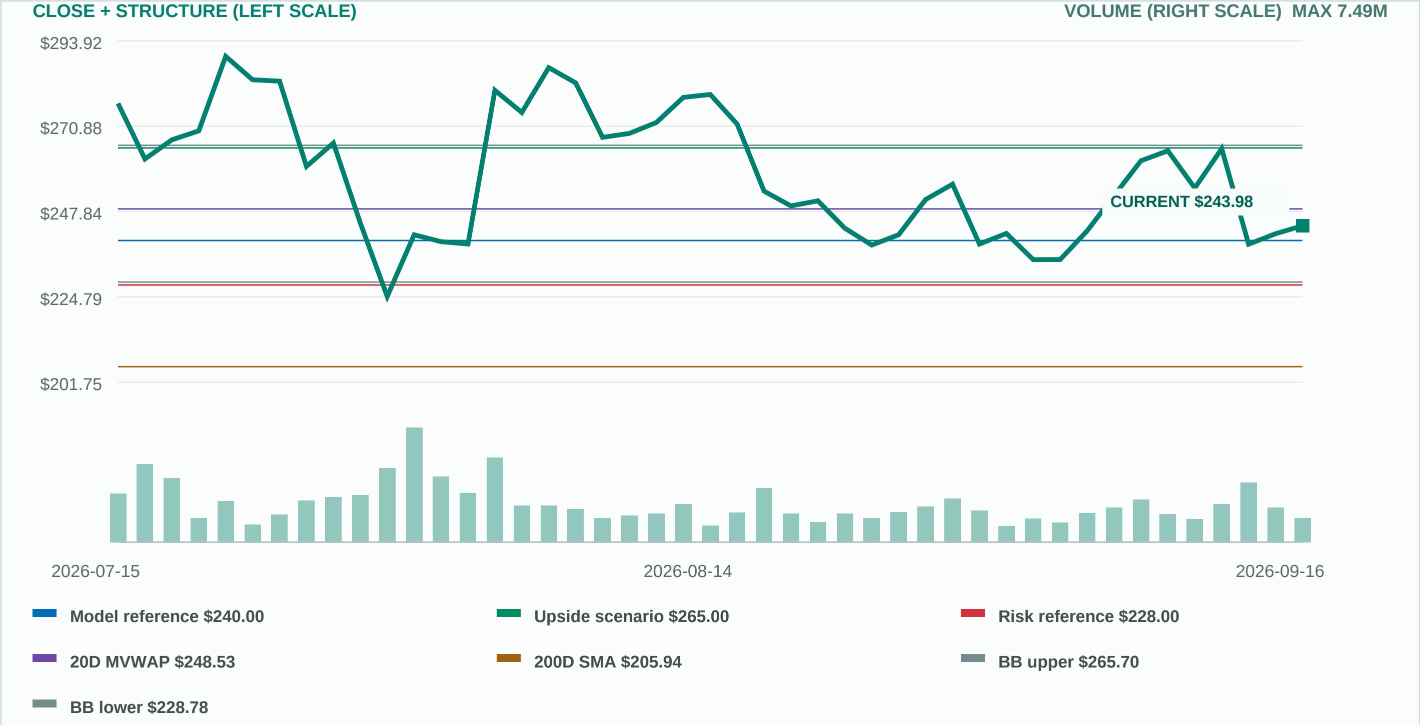
The stock price has declined 39-40% over the past three months from its 52-week high, driven by a broader AI/semiconductor selloff. | Recent news includes both positive developments (record revenue, new platform announcements) and negative sentiment (AI safety concerns, analyst caution on valuation). | The term structure of implied volatility is backwardated, indicating higher near-term volatility compared to longer-dated options. | Implied volatility is elevated at 62.58%, reflecting market uncertainty surrounding the company's future performance.

Risk watch

High valuation (forward P/S 36x) leaves limited room for error and increases sensitivity to negative news. | Volatility remains elevated due to uncertainty surrounding AI development and broader semiconductor market trends.

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

JW RANK FACTOR PROFILE	COVERAGE	0 – 50 – 100
Liquidity	100.0%	77.0
Strategy Fit	100.0%	64.7
Technical Trend	100.0%	56.1
Market Tail Risk	100.0%	56.3
Fundamental Quality	100.0%	67.1
Volatility Pressure	100.0%	41.6

Decision summary

Primary model reads before the detailed indicator appendix

Momentum	Institutional flow	Structure	Volatility
bullish_recovery	**Above MVWAP**	**Above 200D trend**	**high**

Decision indicators

Detailed momentum, institutional and structural observations

Momentum kinematics

Direction, velocity and oscillator state

Current read	**BULLISH RECOVERY | neutral | MACD decelerating**
Trend signal	**BULLISH RECOVERY**
RSI signal	**neutral**
RSI (7 / 14 / 21)	**44.60 / 45.23 / 45.58**
RSI velocity	**-2.72**
MACD line / signal / histogram	**-4.96 / - / -5.97**
MACD acceleration	**-0.49**
Stochastic K / D	**32.73 / 44.88**

Institutional footprints

Volume-weighted cost, price location and flow

Current read	**Above institutional MVWAP | Distribution bias**
Institutional flow	**-1.20**
20-day MVWAP	**$248.53**
Price vs 20-day MVWAP	**+0.09%**
Daily reference VWAP	**$245.74**
Price vs daily reference	**+1.22%**
Volume	**1.59M**

Structural context

Long-term trend and volatility boundaries

Current read	**Above 200-day trend | Negative macro velocity**
Macro velocity	**-1.32**
20-day / 200-day SMA	**$247.24 / $205.94**
Bollinger range	**$228.78 - $265.70**
Bollinger position	**0.412**

Options and volatility intelligence

Structure, premium conditions and principal risks

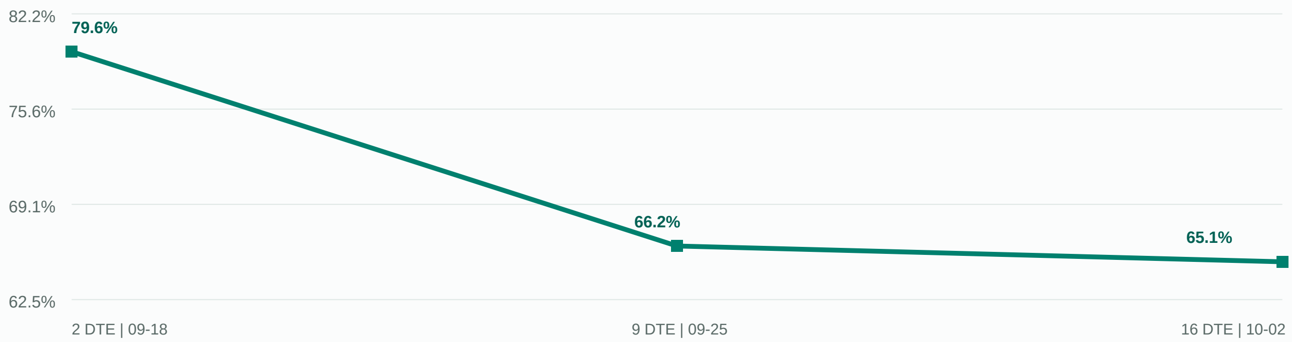
IV rank	IV percentile	VVIX	SKEW
30 / 100	49 / 100	96.09	146.61

Market regime	**Calm**
Tail-risk regime	**NORMAL TAIL RISK**
Term structure	**backwardation**
Term slope	**-14.51 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 16, 2026 2:55 PM EDT**
Options data quality	**Coverage 88.9%**

Option term structure

ATM implied-volatility curve by days to expiration

ATM IV CURVE



Downward-sloping ATM volatility term structure

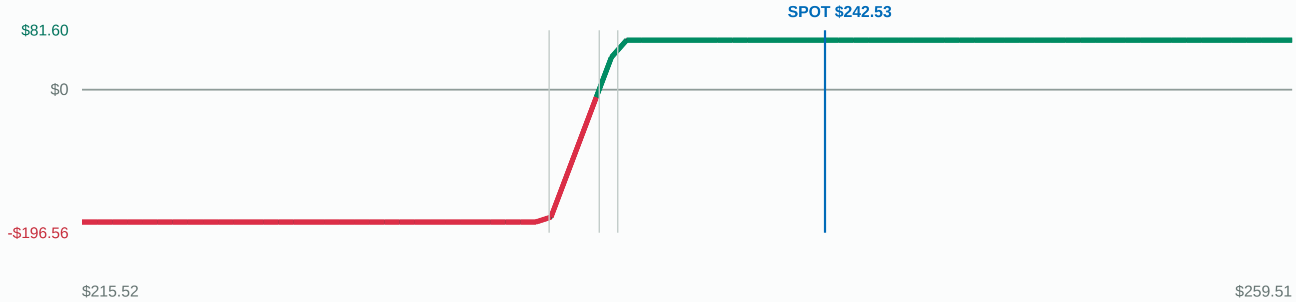
EXPIRATION	DTE	ATM IV	STATE
2026-09-18	2	79.6%	-
2026-09-25	9	66.2%	-
2026-10-02	16	65.1%	-

Reference spread payoff

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

Bull Put Spread reference

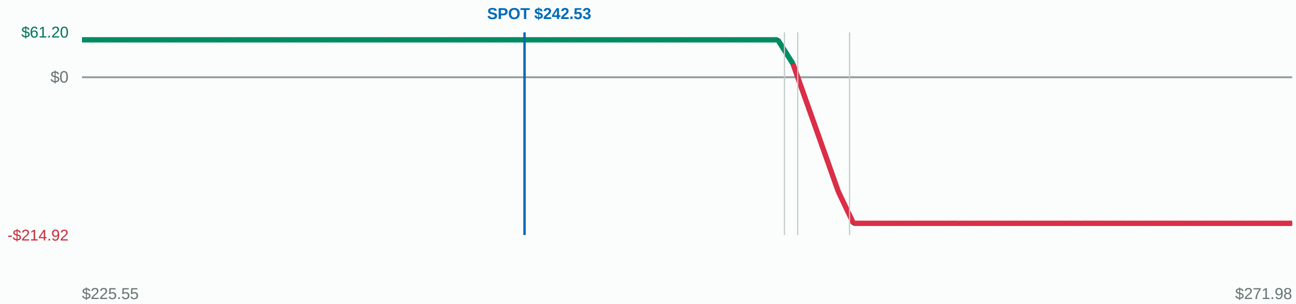
Short $235.00 | Long $232.50 | Width $2.50 | Net credit $0.68



Max profit $68.00 | Max loss -$182.00 | Break-even $234.32 | Per contract at expiry

Bear Call Spread reference

Short $252.50 | Long $255.00 | Width $2.50 | Net credit $0.51



Max profit $51.00 | Max loss -$199.00 | Break-even $253.01 | 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	**17.07**
VVIX	**96.09**
SKEW index	**146.61**
Observation confidence	**high**
Option quote quality	**reliable**
Contracts observed	**102**

Event and tail-risk context (continued)

Known event windows and broad volatility conditions

FIELD	VALUE
Contracts with quotes	**102**

Strategy fit

Generalized structure fit; not a personalized recommendation

Market structure

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Options context

ARM Option Market Shows Mixed Sentiment Amidst Volatility and Uncertainty

Wheel context

The option market shows a balanced skew with slight put skew, suggesting potential for both upside and downside movement in the near term.

Observed evidence

The stock price has declined 39-40% over the past three months from its 52-week high, driven by a broader AI/semiconductor selloff. | Recent news includes both positive developments (record revenue, new platform announcements) and negative sentiment (AI safety concerns, analyst caution on valuation). | The term structure of implied volatility is backwardated, indicating higher near-term volatility compared to longer-dated options. | Implied volatility is elevated at 62.58%, reflecting market uncertainty surrounding the company's future performance.

Principal risks to monitor

High valuation (forward P/S 36x) leaves limited room for error and increases sensitivity to negative news. | Volatility remains elevated due to uncertainty surrounding AI development and broader semiconductor market trends.

Fundamentals and events

Business quality, valuation and upcoming event context

Market capitalization **$255.26B**	P/E (TTM) **270.88**
ROE **13.0%**	Revenue growth **22.5%**
EPS growth **18.3%**	Operating margin **17.0%**
Net profit margin **20.3%**	Gross margin **-**
Free cash flow CAGR **-2.3%**	Debt / equity **0.00**
Dividend yield **-**	Beta **3.87**
52-week range **$100.02 - $452.70**	

Company or fund profile

Issuer identity and classification

Name **Arm Holdings PLC**	Market **NYSE**
Industry **Semiconductors**	Country **GB**
Currency **USD**	IPO date **2023-09-14**
Shares outstanding **1.07B**	52-week return **57.2%**
Book value per share **$8.08**	Revenue per share **$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 16, 2026 9:58 AM EDT

Covered Call | 2026-09-18

At signal $250.14 | Current $248.75

SHORT **Option $250.00 B $6.60 / A $6.80**

High turnover | CR $6.70

Complete technical details

Full supporting indicator set used by the symbol detail experience

Volatility and options market

Price movement and premium conditions

ATR	**$16.25**
ATR as % of price	**6.7%**
Volatility environment	**high**
Current IV	**63.5%**
IV rank	**31 / 100**
IV percentile	**50 / 100**
Technical Snapshot IV source	**Private fundamentals snapshot**
Technical Snapshot IV observed at	**Sep 16, 2026 7:30 PM EDT**

Technical health and risk radar

Derived indicator health and event context

Overall health	**68 / 100**
Trend health	**78 / 100**
Momentum health	**82 / 100**
Volatility health	**10 / 100**
Structure health	**91 / 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)	**$247.24 / $262.81 / $205.94**
EMA (9 / 21)	**$248.42 / $251.80**
Bollinger upper / middle / lower	**$265.70 / $247.24 / $228.78**

Structural indicator levels (continued)

Moving averages, volatility bands and observed trading ranges

FIELD	VALUE
Bollinger %B	**0.412**
True high / low	**$252.80 / $240.45**
5-day true high / low	**$267.77 / $238.03**

Three-day indicator history

Short-horizon change and the underlying three-session observations

INDICATOR	3-DAY CHANGE	SESSION 1 / 2 / 3
SMA20	-1.323	**-**
SMA50	-1.421	**-**
MVWAP20	-1.199	**-**
MACD	-0.489	**-**
RSI	-2.719	**-**
Volume	-299801.330	**-**
ATR	0.095	**-**
T1	-	**-4.84 / 249.02 / 253.16 / 239.01**
T2	-	**-4.41 / 250.50 / 264.79 / 238.03**
T3	-	**-3.49 / 252.13 / 267.77 / 253.06**

Detailed options evidence

Supporting option-chain, execution and data-quality observations

Underlying price at observation	**$242.53**
Options Snapshot IV sources	**ATM: option chain | Rank/percentile: fundamentals**
Options Snapshot IV observed at	**Sep 16, 2026 2:55 PM EDT**
Options data coverage	**88.9%**
SKEW regime	**HIGH TAIL RISK SKEW**
VVIX regime	**VVIX FLAT**
Front expiration / DTE	**2026-09-18 | 2 DTE**
Front at-the-money IV	**79.6%**
25-delta skew	**-1.84**
Put / Call 25-delta	**$235.00 Delta -0.279 / $252.50 Delta 0.269**
Median option bid/ask spread	**10.3%**
Bid/ask spread	**-**
Contracts observed / quoted	**102 / 102**

Price context

Last Price: 242.53 | Bid: 242.37 | Ask: 242.70 | Previous Close: 241.83 | Change: 0.70 | Daily change: 0.29% | Update Time: 2026-09-16T14:55:13.202245-04:00 | Latest History Date: 2026-09-16 | Latest History Price: 242.53

Historical context

Trading-day sample: 60 sessions | First Date: 2026-06-23 | Latest Date: 2026-09-16 | Latest Price: 242.53 | Max Drawdown 60d Percent: -38.62%

Fundamental context

Current Iv Percent: 62.58% | Iv Rank: 29.71 | Iv Percentile: 48.61 | 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.

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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.

Performance and scenario limitations

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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.

Reference documents

Official product terms and standardized options disclosure

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