



Arm Holdings PLC / ARM

Equity | Generated Sep 18, 2026 11:30 PM EDT

Current price	Daily move	Bid / Ask	Previous close
\$274.96	+10.06 +3.80%	-/-	\$264.90

Market	NYSE
Industry	Semiconductors
Market data as of	Sep 18, 2026 11:30 PM EDT

JW Intelligence Report

Complete | 3 of 3 sections | Sep 18, 2026 6:50 PM EDT

JW Rank	Rank label	Confidence	IV percentile
70.8 / 100	Constructive	high	53 / 100
Model reference	Upside scenario	Risk reference	Wheel strategy fit
\$262.00	\$285.00	\$248.00	69 / 100

Options stance	bullish
Tail-risk safety	56 / 100
JW Rank data coverage / as of	100.0% Sep 18, 2026 6:50 PM EDT

Key insight

ARM Option Market Prices in Bullish Sentiment

Market read

The ARM option market displays a bullish outlook, driven by positive news surrounding CEO confidence in converting customer demand into revenue, easing supply constraints, and SoftBank's expanded margin loan. The term structure shows contango with increasing implied volatility as expiration approaches, suggesting optimism for future price appreciation. While the stock is trading at a high valuation, recent earnings results exceeding expectations and strong momentum indicators contribute to the bullish sentiment.

Strategy context

Bullish sentiment is reflected in the option market's pricing. The term structure suggests a belief that price will continue to rise, while elevated implied volatility indicates anticipation of significant price swings.



JW AI conclusions

Short- and medium-term model interpretation

AI context bias

Mixed

AI analysis updated

Sep 18, 2026 2:21 PM EDT

Short-term scenario

Cautious short-term bullish on catalyst but high uncertainty from valuation, AI sector swings, and execution; wait for pullback confirmation rather than chasing.

Three-month outlook

Potential for further recovery toward analyst 12-month averages around \$289-305 if AGI CPU shipments and data-center royalty growth materialize as guided, supported by AI infrastructure demand. However, significant uncertainty exists due to premium valuation leaving little room for disappointment, possible AI development slowdowns, competition, supply chain constraints, high beta volatility, and SoftBank-related factors. Could see wide range (e.g., 220-320) depending on execution and macro/AI sentiment; not a high-conviction hold given risks.

Market sentiment

Mixed with cautiously positive tilt on recent CEO comments and AI chip progress, including mentions of breakout and institutional volume. Some traders highlight buy zones around \$250-262 or view it as opportunity post-selloff. Counterpoints include high valuation concerns, 'don't buy' calls, and notes on AI hype risks plus execution/supply issues. Promotional and analysis posts coexist amid volatility discussions.

Supporting evidence

Implied volatility across all expirations is elevated, indicating market expectation of increased price movement. | The term structure shows contango, with further out options having higher implied volatility than near-term options. | Positive news regarding CEO confidence in converting customer demand and easing supply constraints supports the bullish sentiment.

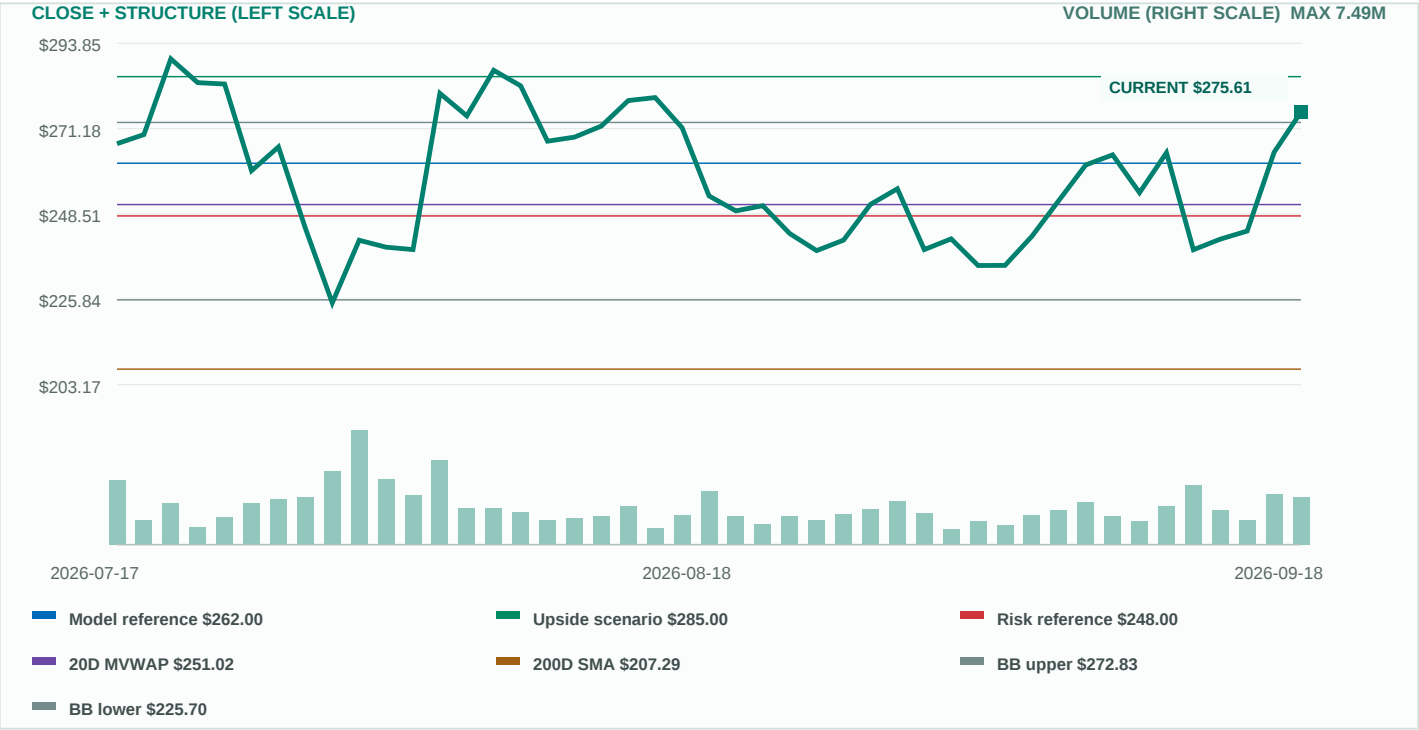
Risk watch

High valuation may leave limited room for error and increase sensitivity to negative news.



Enhanced price structure

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

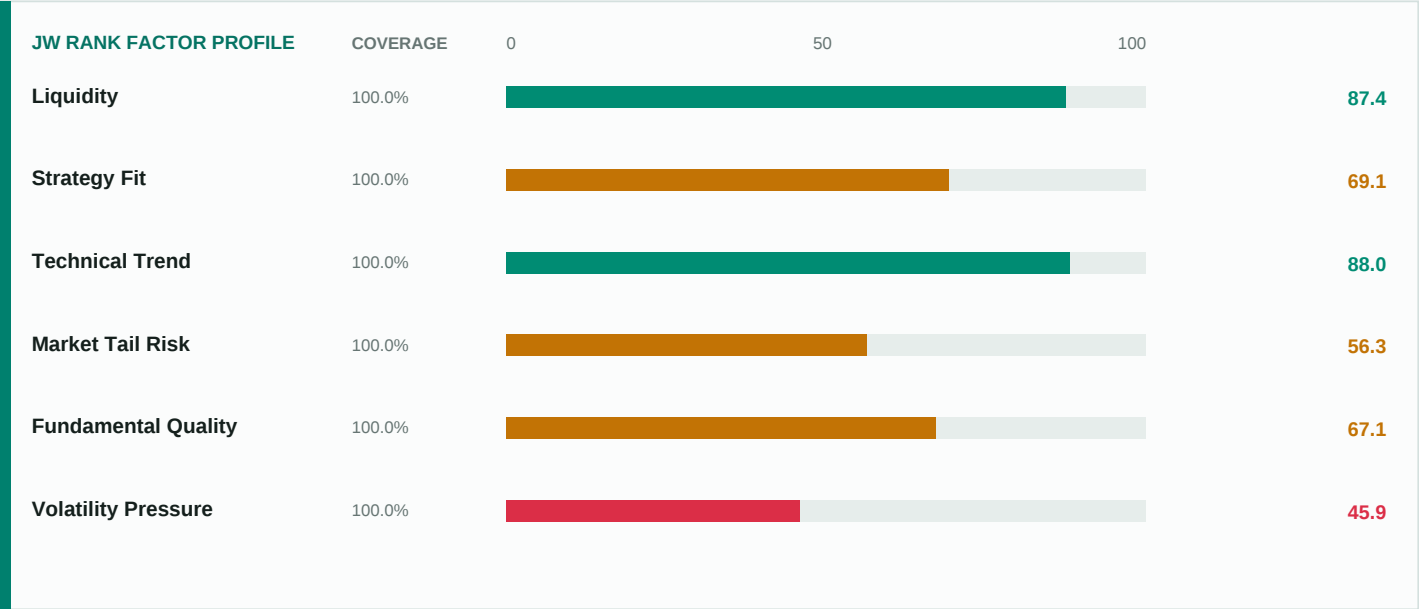


45 complete trading-session observations



JW Rank factors

Score, source coverage and interpretation for each decision factor



Decision summary

Primary model reads before the detailed indicator appendix

Momentum

strong_bull

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	STRONG BULL neutral MACD accelerating
Trend signal	STRONG BULL
RSI signal	neutral
RSI (7 / 14 / 21)	67.12 / 57.73 / 53.62
RSI velocity	4.50
MACD line / signal / histogram	-1.16 / - / -4.58
MACD acceleration	1.23
Stochastic K / D	72.38 / 51.77

Institutional footprints

Volume-weighted cost, price location and flow

Current read	Above institutional MVWAP Accumulation bias
Institutional flow	0.67
20-day MVWAP	\$251.02
Price vs 20-day MVWAP	+9.54%
Daily reference VWAP	\$271.01
Price vs daily reference	+1.46%
Volume	3.08M

Structural context

Long-term trend and volatility boundaries

Current read	Above 200-day trend Positive macro velocity
Macro velocity	0.52
20-day / 200-day SMA	\$249.27 / \$207.29
Bollinger range	\$225.70 - \$272.83
Bollinger position	1.059



Options and volatility intelligence

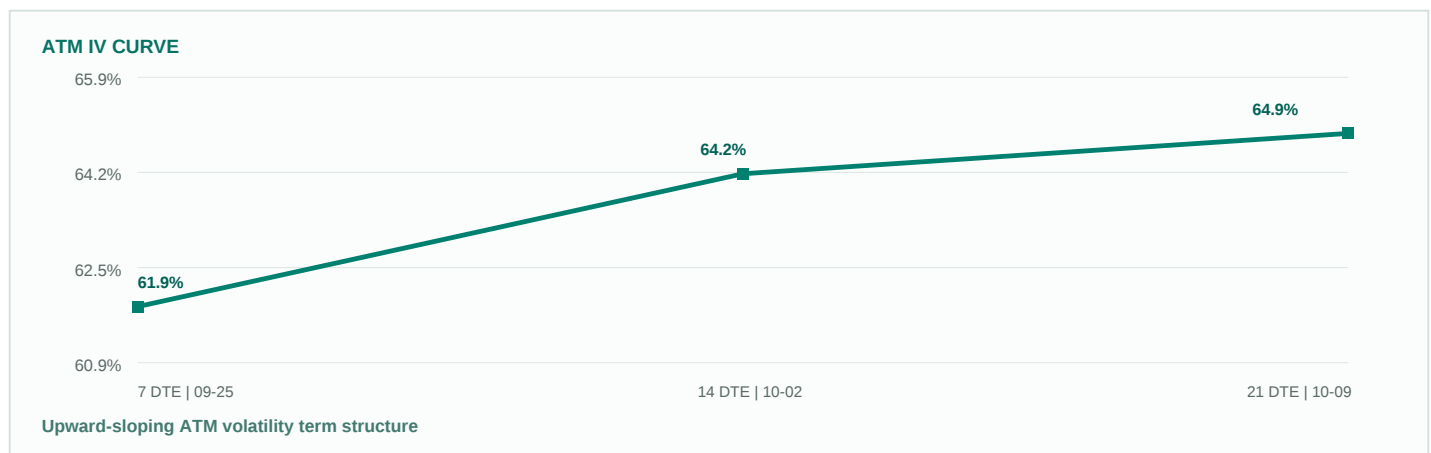
Structure, premium conditions and principal risks

IV rank	IV percentile	VVIX	SKEW
32 / 100	51 / 100	87.89	145.70

Market regime	Calm
Tail-risk regime	NORMAL TAIL RISK
Term structure	contango
Term slope	+3.09 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 18, 2026 2:56 PM EDT
Options data quality	Coverage 88.9%

Option term structure

ATM implied-volatility curve by days to expiration



EXPIRATION	DTE	ATM IV	STATE
2026-09-25	7	61.9%	-
2026-10-02	14	64.2%	-
2026-10-09	21	64.9%	-



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	14.97
VVIX	87.89
SKEW index	145.70
Observation confidence	high
Option quote quality	reliable
Contracts observed	117



Event and tail-risk context (continued)

Known event windows and broad volatility conditions

FIELD	VALUE
Contracts with quotes	117

Strategy fit

Generalized structure fit; not a personalized recommendation

Market structure

The ARM option market displays a bullish outlook, driven by positive news surrounding CEO confidence in converting customer demand into revenue, easing supply constraints, and SoftBank's expanded margin loan. The term structure shows contango with increasing implied volatility as expiration approaches, suggesting optimism for future price appreciation. While the stock is trading at a high valuation, recent earnings results exceeding expectations and strong momentum indicators contribute to the bullish sentiment.

Options context

ARM Option Market Prices in Bullish Sentiment

Wheel context

Bullish sentiment is reflected in the option market's pricing. The term structure suggests a belief that price will continue to rise, while elevated implied volatility indicates anticipation of significant price swings.

Observed evidence

Implied volatility across all expirations is elevated, indicating market expectation of increased price movement. | The term structure shows contango, with further out options having higher implied volatility than near-term options. | Positive news regarding CEO confidence in converting customer demand and easing supply constraints supports the bullish sentiment.

Principal risks to monitor

High valuation may leave limited room for error and increase sensitivity to negative news.



Fundamentals and events

Business quality, valuation and upcoming event context

Market capitalization	P/E (TTM)
\$260.57B	249.59
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	58.6%
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 | 2026-09-25
At signal \$267.52 | Current \$274.96
SHORT Option \$267.50 B \$9.80 / A \$10.10
High turnover | Conservative | CR \$9.95

Sep 18, 2026 9:45 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	\$16.55
ATR as % of price	6.0%
Volatility environment	high
Current IV	64.6%
IV rank	32 / 100
IV percentile	53 / 100
Technical Snapshot IV source	Private fundamentals snapshot
Technical Snapshot IV observed at	Sep 18, 2026 7:30 PM EDT

Technical health and risk radar

Derived indicator health and event context

Overall health	69 / 100
Trend health	92 / 100
Momentum health	95 / 100
Volatility health	20 / 100
Structure health	44 / 100
Earnings risk / date	low 2026-11-04
Macro risk	unknown
Volatility risk	high
Structure risk	high

Structural indicator levels

Moving averages, volatility bands and observed trading ranges

SMA (20 / 50 / 200)	\$249.27 / \$261.06 / \$207.29
EMA (9 / 21)	\$256.50 / \$255.04
Bollinger upper / middle / lower	\$272.83 / \$249.27 / \$225.70



Structural indicator levels (continued)

Moving averages, volatility bands and observed trading ranges

FIELD	VALUE
Bollinger %B	1.059
True high / low	\$275.78 / \$261.65
5-day true high / low	\$275.78 / \$238.03

Three-day indicator history

Short-horizon change and the underlying three-session observations

INDICATOR	3-DAY CHANGE	SESSION 1 / 2 / 3
SMA20	0.519	-
SMA50	-0.960	-
MVWAP20	0.667	-
MACD	1.230	-
RSI	4.503	-
Volume	270086.670	-
ATR	-0.001	-
T1	-	-3.33 / 249.45 / 267.00 / 243.98
T2	-	-4.96 / 248.53 / 252.80 / 240.45
T3	-	-4.84 / 249.02 / 253.16 / 239.01



Detailed options evidence

Supporting option-chain, execution and data-quality observations

Underlying price at observation	\$268.88
Options Snapshot IV sources	ATM: option chain Rank/percentile: fundamentals
Options Snapshot IV observed at	Sep 18, 2026 2:56 PM EDT
Options data coverage	88.9%
SKEW regime	HIGH TAIL RISK SKEW
VVIX regime	VVIX FLAT
Front expiration / DTE	2026-09-25 7 DTE
Front at-the-money IV	61.9%
25-delta skew	-1.98
Put / Call 25-delta	\$255.00 Delta -0.247 / \$282.50
Median option bid/ask spread	7.7%
Bid/ask spread	-
Contracts observed / quoted	117 / 117

Price context

Last Price: 268.88 | Bid: 268.80 | Ask: 268.96 | Previous Close: 264.90 | Change: 3.98 | Daily change: 1.50% | Update Time: 2026-09-18T14:56:37.584367-04:00 | Latest History Date: 2026-09-18 | Latest History Price: 268.88

Historical context

Trading-day sample: 60 sessions | First Date: 2026-06-25 | Latest Date: 2026-09-18 | Latest Price: 268.88 | Max Drawdown 60d Percent: -36.57%

Fundamental context

Current Iv Percent: 64.17% | Iv Rank: 31.72 | Iv Percentile: 51.39 | 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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