CrowdStrike Holdings Inc / CRWD

Equity | Generated Sep 3, 2026 11:30 PM EDT

Current price	Daily move	Bid / Ask	Previous close
$214.74	+11.32 +5.56%	$214.72/$215.00	$203.42

Market	**NYSE**
Industry	**Technology**
Market data as of	**Sep 3, 2026 11:30 PM EDT**

JW Intelligence Report

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

JW Rank	Rank label	Confidence	IV percentile
69.4 / 100	Constructive	high	39 / 100

Model reference	Upside scenario	Risk reference	Wheel strategy fit
$211.00	$228.00	$199.00	66 / 100

Options stance	**bullish**
Tail-risk safety	**64 / 100**
JW Rank data coverage / as of	**98.6% | Sep 3, 2026 7:51 PM EDT**

Key insight

CRWD Option Market Implies Continued Upside Potential

Market read

The market for CRWD options suggests continued bullish sentiment. The stock's recent earnings beat and positive news surrounding its Fal.con conference have fueled investor optimism. Despite a pullback after the initial surge, the option chain reflects a belief in further upside potential.

Strategy context

The market appears to be pricing in continued growth for CRWD, driven by its strong performance in the cybersecurity and AI space.

JW AI conclusions

Short- and medium-term model interpretation

AI context bias	**Mixed**
AI analysis updated	**Sep 3, 2026 1:33 PM EDT**

Short-term scenario

Cautious speculative long on continued recovery from Fal.con/AI news, but high valuation, slower Q3 guide and recent volatility argue for tight risk controls. Significant uncertainty from market direction and whether momentum holds.

Three-month outlook

Constructive on AI-driven cybersecurity demand, Falcon Flex/module adoption and analyst support, with potential to retest $230-250 if execution remains strong. However, 40x+ sales multiple, possible NNARR deceleration, competition and macro/tech-sector swings introduce high uncertainty; 15-25% moves in either direction are plausible. Not a low-risk position.

Market sentiment

Cautiously constructive. Posts highlight analyst reiterates/PT raises, Nvidia AI-cyber collaboration and Fal.con momentum. Some traders flag valuation as 'getting expensive' and note high daily swings plus failed support around prior $227 area. Broader cybersecurity/AI-threat theme viewed positively; limited outright bearish chatter in latest posts.

Supporting evidence

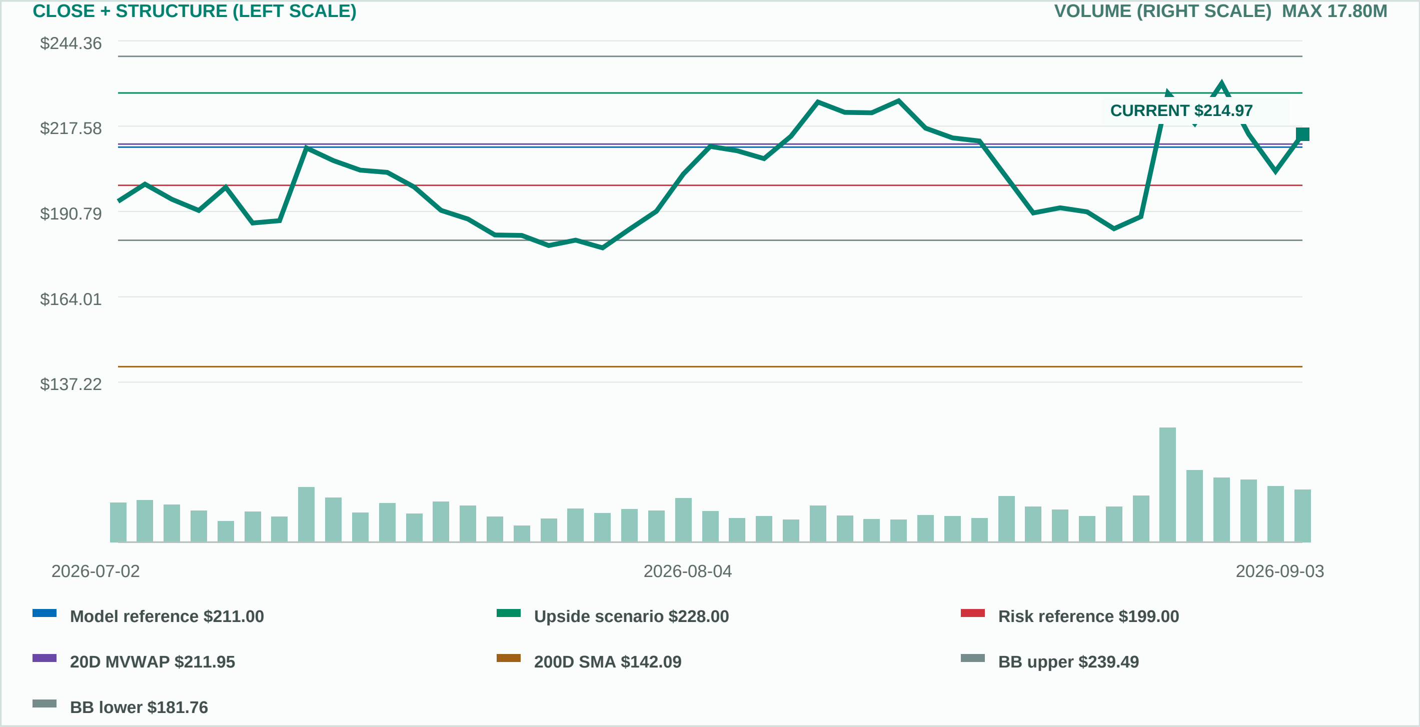
Implied volatility is elevated at 44.88%, indicating expectations for significant price movement. | The term structure of implied volatility shows a backwardation pattern with near-term options more expensive than longer-dated options, suggesting a bullish outlook. | Call options are trading at higher prices compared to put options, reflecting a greater expectation of price increases. | Bullish sentiment is also reflected in the technical analysis, with the stock trading above key moving averages and showing positive momentum indicators.

Risk watch

Valuation is stretched with a high P/E ratio, making the stock vulnerable to profit-taking if growth slows.

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	Institutional flow	Structure	Volatility
strong_bull	**Above MVWAP**	**Above 200D trend**	**high**

Decision indicators

Detailed momentum, institutional and structural observations

Momentum kinematics

Direction, velocity and oscillator state

Current read	**STRONG BULL | neutral | MACD decelerating**
Trend signal	**STRONG BULL**
RSI signal	**neutral**
RSI (7 / 14 / 21)	**53.86 / 53.98 / 54.60**
RSI velocity	**-3.01**
MACD line / signal / histogram	**4.01 / - / 3.74**
MACD acceleration	**-0.21**
Stochastic K / D	**56.83 / 67.54**

Institutional footprints

Volume-weighted cost, price location and flow

Current read	**Above institutional MVWAP | Accumulation bias**
Institutional flow	**0.16**
20-day MVWAP	**$211.95**
Price vs 20-day MVWAP	**+1.32%**
Daily reference VWAP	**$211.28**
Price vs daily reference	**+1.64%**
Volume	**8.17M**

Structural context

Long-term trend and volatility boundaries

Current read	**Above 200-day trend | Positive macro velocity**
Macro velocity	**0.08**
20-day / 200-day SMA	**$210.63 / $142.09**
Bollinger range	**$181.76 - $239.49**
Bollinger position	**0.575**

Options and volatility intelligence

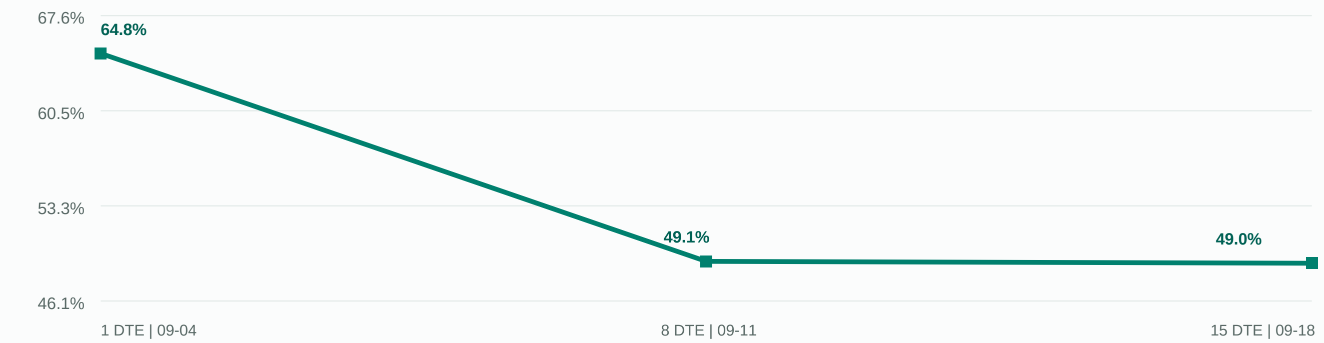
Structure, premium conditions and principal risks

IV rank	IV percentile	VVIX	SKEW
39 / 100	37 / 100	85.08	144.12

Market regime	**Calm**
Tail-risk regime	**NORMAL TAIL RISK**
Term structure	**backwardation**
Term slope	**-15.82 pts**
Skew read	**balanced**
Liquidity / quote coverage	**97.7%**
Options observation	**Sep 3, 2026 4:17 PM EDT | Coverage 88.9%**

Option term structure

ATM implied-volatility curve by days to expiration



Downward-sloping ATM volatility term structure

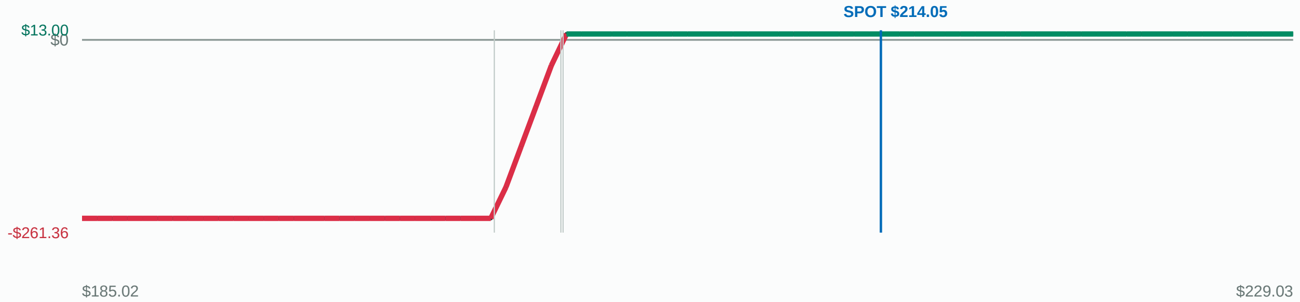
EXPIRATION	DTE	ATM IV	STATE
2026-09-04	1	64.8%	-
2026-09-11	8	49.1%	-
2026-09-18	15	49.0%	-

Reference spread payoff

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

Bull Put Spread reference

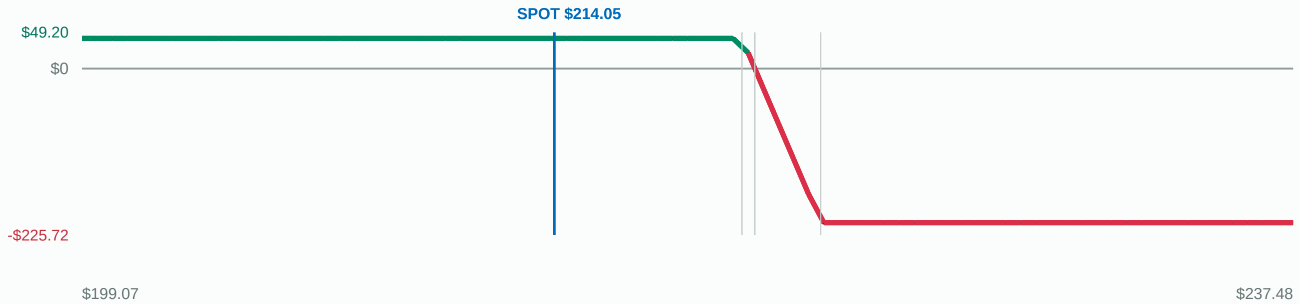
Short $202.50 | Long $200.00 | Width $2.50 | Net credit $0.08



Max profit $8.00 | Max loss -$242.00 | Break-even $202.42 | Per contract at expiry

Bear Call Spread reference

Short $220.00 | Long $222.50 | Width $2.50 | Net credit $0.41



Max profit $41.00 | Max loss -$209.00 | Break-even $220.41 | Per contract at expiry

Event and tail-risk context

Known event windows and broad volatility conditions

Next earnings date	**2026-12-01**
Earnings IV-crush risk	**NOT MEASURED**
VIX	**14.53**
VVIX	**85.08**
SKEW index	**144.12**
Observation confidence	**high**
Option quote quality	**reliable**
Contracts observed	**131**

Event and tail-risk context (continued)

Known event windows and broad volatility conditions

FIELD	VALUE
Contracts with quotes	**128**

Strategy fit

Generalized structure fit; not a personalized recommendation

Market structure

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Options context

CRWD Option Market Implies Continued Upside Potential

Wheel context

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Observed evidence

Implied volatility is elevated at 44.88%, indicating expectations for significant price movement. | The term structure of implied volatility shows a backwardation pattern with near-term options more expensive than longer-dated options, suggesting a bullish outlook. | Call options are trading at higher prices compared to put options, reflecting a greater expectation of price increases. | Bullish sentiment is also reflected in the technical analysis, with the stock trading above key moving averages and showing positive momentum indicators.

Principal risks to monitor

Valuation is stretched with a high P/E ratio, making the stock vulnerable to profit-taking if growth slows.

Fundamentals and events

Business quality, valuation and upcoming event context

Market capitalization **$213.01B**	ROE **-0.6%**
Revenue growth **29.0%**	EPS growth **-**
Operating margin **-3.9%**	Net profit margin **-0.5%**
Gross margin **-**	Free cash flow CAGR **33.5%**
Debt / equity **0.17**	Dividend yield **-**
Beta **1.21**	52-week range **$85.68 - $233.88**

Company or fund profile

Issuer identity and classification

Name **CrowdStrike Holdings Inc**	Market **NYSE**
Industry **Technology**	Country **US**
Currency **USD**	IPO date **2019-06-12**
Shares outstanding **1.02B**	52-week return **96.9%**
Book value per share **$4.55**	Revenue per share **$4.94**

Website	**ir.crowdstrike.com**

Latest strategy observation

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

CRWD Covered Call signal

Sep 3, 2026 9:43 AM EDT

Covered Call | 2026-09-04

At signal $208.10 | Current $214.74

SHORT **Option $207.50 B $3.70 / A $4.25**

High turnover | Conservative | CR $3.98

Complete technical details

Full supporting indicator set used by the symbol detail experience

Volatility and options market

Price movement and premium conditions

ATR	**$12.81**
ATR as % of price	**6.0%**
Volatility environment	**high**
Current IV	**45.7%**
IV rank	**41 / 100**
IV percentile	**39 / 100**

Technical health and risk radar

Derived indicator health and event context

Overall health	**79 / 100**
Trend health	**92 / 100**
Momentum health	**98 / 100**
Volatility health	**21 / 100**
Structure health	**92 / 100**
Earnings risk / date	**low | 2026-12-01**
Macro risk	**unknown**
Volatility risk	**high**
Structure risk	**low**

Structural indicator levels

Moving averages, volatility bands and observed trading ranges

SMA (20 / 50 / 200)	**$210.63 / $199.94 / $142.09**
EMA (9 / 21)	**$211.10 / $207.62**
Bollinger upper / middle / lower	**$239.49 / $210.63 / $181.76**
Bollinger %B	**0.575**
True high / low	**$215.10 / $203.42**

Structural indicator levels (continued)

Moving averages, volatility bands and observed trading ranges

FIELD	VALUE
5-day true high / low	**$233.88 / $200.60**

Three-day indicator history

Short-horizon change and the underlying three-session observations

INDICATOR	3-DAY CHANGE	SESSION 1 / 2 / 3
SMA20	0.083	**-**
SMA50	0.841	**-**
MVWAP20	0.157	**-**
MACD	-0.206	**-**
RSI	-3.006	**-**
Volume	-630041.330	**-**
ATR	0.162	**-**
T1	-	**3.83 / 211.80 / 215.07 / 200.60**
T2	-	**4.73 / 212.22 / 231.30 / 212.65**
T3	-	**4.63 / 211.48 / 233.88 / 218.40**

Detailed options evidence

Supporting option-chain, execution and data-quality observations

Underlying price at observation	**$214.05**
Options intelligence as of	**Sep 3, 2026 4:17 PM EDT**
Options data coverage	**88.9%**
SKEW regime	**HIGH TAIL RISK SKEW**
VVIX regime	**VVIX FLAT**
Front expiration / DTE	**2026-09-04 | 1 DTE**
Front at-the-money IV	**64.8%**
25-delta skew	**1.16**
Put / Call 25-delta	**$202.50 / $220.00 Delta 0.227**
Median option bid/ask spread	**7.9%**
Bid/ask spread	**-**
Contracts observed / quoted	**131 / 128**

Price context

Last Price: 214.05 | Bid: 214.03 | Ask: 214.06 | Previous Close: 203.42 | Change: 10.63 | Daily change: 5.23% | Update Time: 2026-09-03T14:31:54.641783-04:00 | Latest History Date: 2026-09-03 | Latest History Price: 214.06

Historical context

Trading-day sample: 60 sessions | First Date: 2026-06-10 | Latest Date: 2026-09-03 | Latest Price: 214.06 | Max Drawdown 60d Percent: -17.80%

Fundamental context

Current Iv Percent: 44.88% | Iv Rank: 39.31 | Iv Percentile: 36.51 | Next Earnings Date: 2026-12-01 | Ex Dividend Date: N/A | Dividend Yield: 0.00

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.

Performance and scenario limitations

Past, hypothetical, back-tested, simulated and model-derived results are not indicative of future results. Strategy statistics may exclude commissions, fees, taxes, slippage, early assignment, execution constraints and other costs unless expressly stated. Actual outcomes may differ materially.

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

Jason Wheel	**jasonwheel.com**
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Options Disclosure Document	**theocc.com / Options Disclosure Document**