Arm Holdings PLC / ARM

Equity | Generated Aug 28, 2026 11:30 PM EDT

Current price	Daily move	Bid / Ask	Previous close
$238.83	**-16.38 -6.42%**	**-/-**	**$255.21**

Market	**NYSE**
Industry	**Semiconductors**
Market data as of	**Aug 28, 2026 11:30 PM EDT**

JW Intelligence Report

Complete | 3 of 3 sections | Aug 28, 2026 7:50 PM EDT

JW Rank	Rank label	Confidence	IV percentile
52.5 / 100	**Balanced**	**high**	**41 / 100**

Model reference	Upside scenario	Risk reference	Wheel strategy fit
$241.50	**$262.00**	**$228.00**	**59 / 100**

Options stance	**mixed**
Tail-risk safety	**56 / 100**
JW Rank data coverage / as of	**100.0% | Aug 28, 2026 7:50 PM EDT**

Key insight

ARM Option Market Shows Uncertainty Amidst Recent Volatility

Market read

The ARM option market reflects a mixed sentiment, with both bullish and bearish factors at play. While recent partnerships and earnings beats suggest long-term growth potential, the stock's recent decline due to broader sector pressure and valuation concerns has introduced uncertainty. The current price action is below key moving averages, indicating a short-term bearish trend. However, support levels near $240 could potentially lead to a bounce in the coming weeks.

Strategy context

The market is digesting recent news and earnings, with some investors taking profits after the recent run-up. The upcoming earnings date in November could provide further clarity on the company's future prospects.

JW AI conclusions

Short- and medium-term model interpretation

AI context bias	**Mixed**
AI analysis updated	**Aug 28, 2026 2:14 PM EDT**

Short-term scenario

Cautious/speculative buy-the-dip for potential 1-3 week bounce if $240 support holds; high uncertainty due to volatility, valuation, and macro/sector rotation. Wait for confirmation of stabilization preferred over aggressive entry.

Three-month outlook

Constructive but highly uncertain. AI-driven royalty growth, data-center CPU share gains, IBM/Meta partnerships, and new AGI silicon could support a move toward $270-300 if execution remains strong and sector sentiment improves. However, 250x+ trailing P/E leaves little room for error; risks include further multiple compression, smartphone softness, higher R&D/silicon costs, interest-rate sensitivity, and broader tech rotation. Expect continued high volatility; 3-month path likely choppy rather than a straight rally. Identify uncertainty: outcomes depend heavily on next earnings, AI capex trends, and macro data.

Market sentiment

Mixed-to-cautious/bearish in the very short term. Posts highlight today's ~5% drop tied to broader AI/semiconductor pressure, Jackson Hole/rate comments, and high valuation (elevated P/E). Some note profit-taking after Nvidia-driven bounce. Longer-term comments remain constructive on AI data-center royalties, AGI CPU potential, and hyperscaler adoption, with mentions of support around current levels. Overall sentiment reflects uncertainty around near-term execution vs. stretched multiples.

Supporting evidence

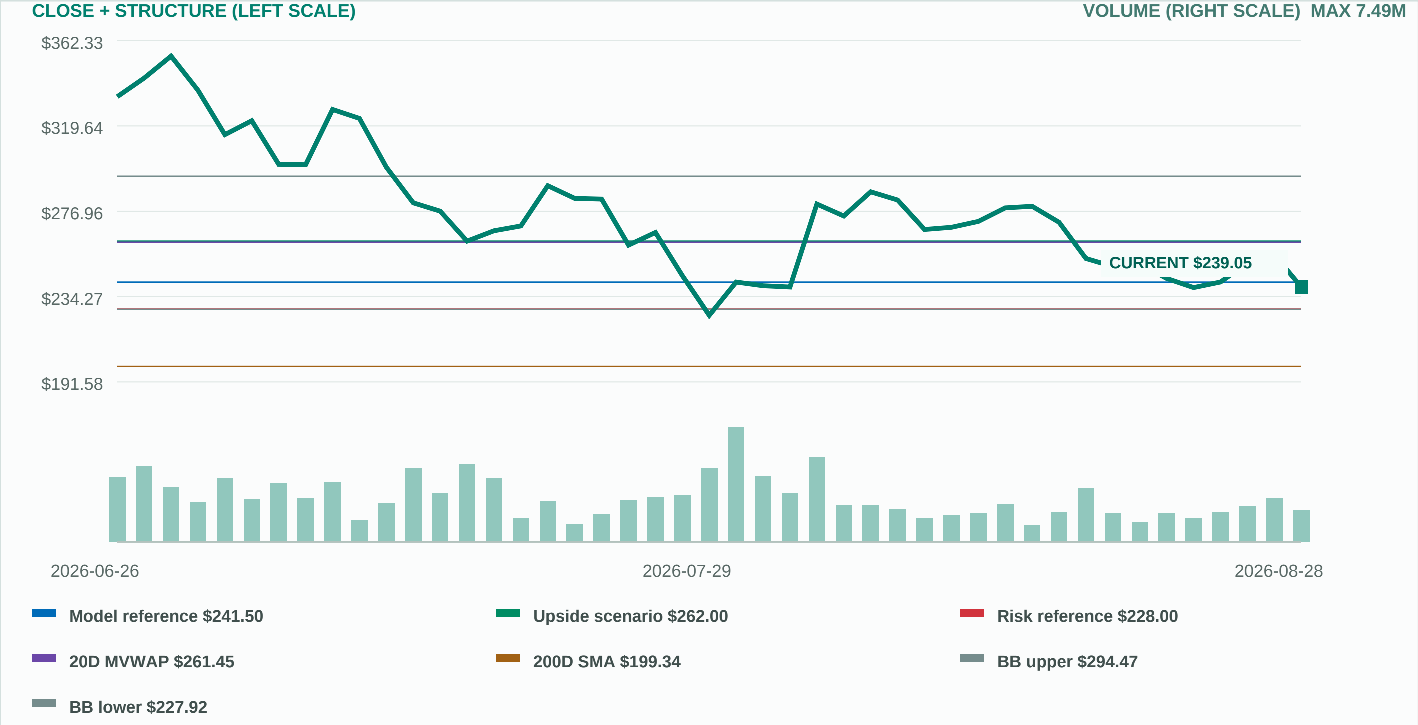
The term structure of implied volatility shows a slight upward slope, suggesting some expectation for increased volatility in the future. | Put options are slightly more expensive than call options at similar strike prices, indicating a slight bearish bias. | High implied volatility levels reflect investor uncertainty surrounding the stock's near-term direction.

Risk watch

Broader semiconductor sector weakness poses a risk to ARM's 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

JW RANK FACTOR PROFILE	COVERAGE	0 — 50 — 100	
Liquidity	100.0%		**83.6**
Strategy Fit	100.0%		**59.0**
Technical Trend	100.0%		**44.4**
Market Tail Risk	100.0%		**56.3**
Fundamental Quality	100.0%		**67.1**
Volatility Pressure	100.0%		**27.9**

Decision summary

Primary model reads before the detailed indicator appendix

Momentum	Institutional flow	Structure	Volatility
bullish_recovery	**Below 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 accelerating**
Trend signal	**BULLISH RECOVERY**
RSI signal	**neutral**
RSI (7 / 14 / 21)	**35.62 / 39.96 / 42.59**
RSI velocity	**0.26**
MACD line / signal / histogram	**-10.26 / - / -9.98**
MACD acceleration	**0.29**
Stochastic K / D	**25.18 / 22.37**

Institutional footprints

Volume-weighted cost, price location and flow

Current read	**Below institutional MVWAP | Accumulation bias**
Institutional flow	**1.43**
20-day MVWAP	**$261.45**
Price vs 20-day MVWAP	**-8.65%**
Daily reference VWAP	**$243.13**
Price vs daily reference	**-1.77%**
Volume	**2.05M**

Structural context

Long-term trend and volatility boundaries

Current read	**Above 200-day trend | Positive macro velocity**
Macro velocity	**0.65**
20-day / 200-day SMA	**$261.20 / $199.34**
Bollinger range	**$227.92 - $294.47**
Bollinger position	**0.167**

Options and volatility intelligence

Structure, premium conditions and principal risks

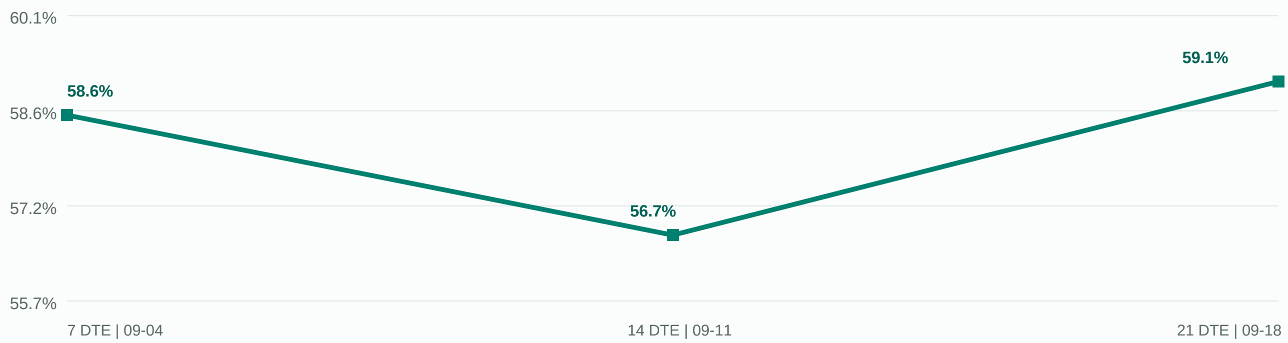
IV rank	IV percentile	VVIX	SKEW
28 / 100	48 / 100	86.76	144.05

Market regime	**Calm**
Tail-risk regime	**NORMAL TAIL RISK**
Term structure	**flat**
Term slope	**+0.51 pts**
Skew read	**CALL DEMAND ELEVATED**
Liquidity / quote coverage	**100.0%**
Options observation	**Aug 28, 2026 4:17 PM EDT | Coverage 88.9%**

Option term structure

ATM implied-volatility curve by days to expiration

ATM IV CURVE



Upward-sloping ATM volatility term structure

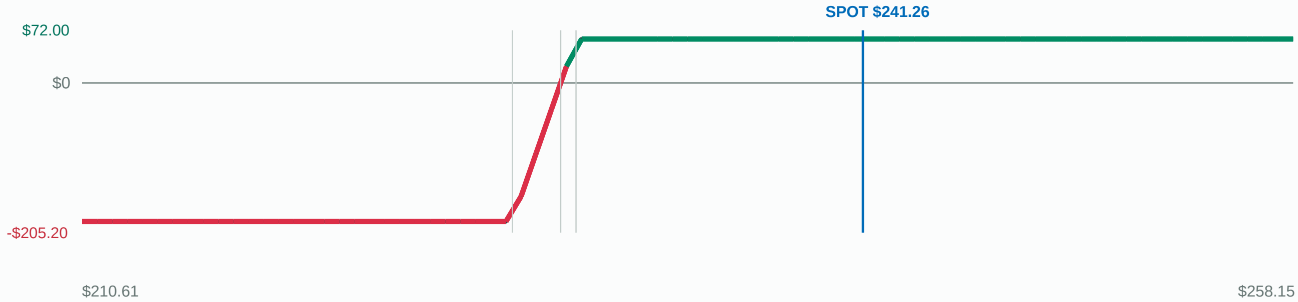
EXPIRATION	DTE	ATM IV	STATE
2026-09-04	7	58.6%	-
2026-09-11	14	56.7%	-
2026-09-18	21	59.1%	-

Reference spread payoff

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

Bull Put Spread reference

Short $230.00 | Long $227.50 | Width $2.50 | Net credit $0.60



Max profit $60.00 | Max loss -$190.00 | Break-even $229.40 | Per contract at expiry

Bear Call Spread reference

Short $257.50 | Long $265.00 | Width $7.50 | Net credit $1.08

Max profit $108.00 | Max loss -$642.00 | Break-even $258.58 | 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	**14.48**
VVIX	**86.76**
SKEW index	**144.05**
Observation confidence	**high**
Option quote quality	**reliable**
Contracts observed	**142**

Event and tail-risk context (continued)

Known event windows and broad volatility conditions

FIELD	VALUE
Contracts with quotes	**142**

Strategy fit

Generalized structure fit; not a personalized recommendation

Market structure

The ARM option market reflects a mixed sentiment, with both bullish and bearish factors at play. While recent partnerships and earnings beats suggest long-term growth potential, the stock's recent decline due to broader sector pressure and valuation concerns has introduced uncertainty. The current price action is below key moving averages, indicating a short-term bearish trend. However, support levels near $240 could potentially lead to a bounce in the coming weeks.

Options context

ARM Option Market Shows Uncertainty Amidst Recent Volatility

Wheel context

The market is digesting recent news and earnings, with some investors taking profits after the recent run-up. The upcoming earnings date in November could provide further clarity on the company's future prospects.

Observed evidence

The term structure of implied volatility shows a slight upward slope, suggesting some expectation for increased volatility in the future. | Put options are slightly more expensive than call options at similar strike prices, indicating a slight bearish bias. | High implied volatility levels reflect investor uncertainty surrounding the stock's near-term direction.

Principal risks to monitor

Broader semiconductor sector weakness poses a risk to ARM's performance.

Fundamentals and events

Business quality, valuation and upcoming event context

Market capitalization **$272.56B**	P/E (TTM) **278.12**
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 **3.90**
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 **81.4%**
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

Aug 28, 2026 9:39 AM EDT

Covered Call | 2026-09-04

At signal $250.62 | Current $238.83

SHORT **Option $250.00 B $8.95 / A $10.20**

High turnover | CR $9.58

Complete technical details

Full supporting indicator set used by the symbol detail experience

Volatility and options market

Price movement and premium conditions

ATR	**$18.77**
ATR as % of price	**7.9%**
Volatility environment	**high**
Current IV	**58.4%**
IV rank	**24 / 100**
IV percentile	**41 / 100**

Technical health and risk radar

Derived indicator health and event context

Overall health	**59 / 100**
Trend health	**78 / 100**
Momentum health	**73 / 100**
Volatility health	**0 / 100**
Structure health	**67 / 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)	**$261.20 / $287.86 / $199.34**
EMA (9 / 21)	**$249.72 / $258.69**
Bollinger upper / middle / lower	**$294.47 / $261.20 / $227.92**
Bollinger %B	**0.167**
True high / low	**$255.21 / $238.66**

Structural indicator levels (continued)

Moving averages, volatility bands and observed trading ranges

FIELD	VALUE
5-day true high / low	**$267.69 / $233.29**

Three-day indicator history

Short-horizon change and the underlying three-session observations

INDICATOR	3-DAY CHANGE	SESSION 1 / 2 / 3
SMA20	0.653	**-**
SMA50	-3.216	**-**
MVWAP20	1.426	**-**
MACD	0.295	**-**
RSI	0.257	**-**
Volume	26226.670	**-**
ATR	-0.191	**-**
T1	-	**-9.76 / 260.94 / 267.69 / 249.46**
T2	-	**-10.62 / 259.23 / 253.00 / 238.50**
T3	-	**-11.14 / 257.18 / 247.99 / 238.78**

Detailed options evidence

Supporting option-chain, execution and data-quality observations

Underlying price at observation	**$241.26**
Options intelligence as of	**Aug 28, 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 | 7 DTE**
Front at-the-money IV	**58.6%**
25-delta skew	**-3.47**
Put / Call 25-delta	**$230.00 Delta -0.259 / $257.50 Delta 0.238**
Median option bid/ask spread	**9.5%**
Bid/ask spread	**-**
Contracts observed / quoted	**142 / 142**

Price context

Last Price: 241.26 | Bid: 241.14 | Ask: 241.38 | Previous Close: 255.21 | Change: -13.95 | Daily change: -5.47% | Update Time: 2026-08-28T14:48:28.719452-04:00 | Latest History Date: 2026-08-28 | Latest History Price: 241.15

Historical context

Trading-day sample: 60 sessions | First Date: 2026-06-04 | Latest Date: 2026-08-28 | Latest Price: 241.15 | Max Drawdown 60d Percent: -48.83%

Fundamental context

Current Iv Percent: 61.11% | Iv Rank: 27.83 | Iv Percentile: 48.21 | Next Earnings Date: 2026-11-04 | 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.

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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

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

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