



Arm Holdings PLC / ARM

Equity | Generated Oct 8, 2026 11:30 PM EDT

Current price	Daily move	Bid / Ask	Previous close
\$275.60	-18.77 -6.38%	\$275.50/\$276.94	\$294.37

Market	NYSE
Industry	Semiconductors
Market data as of	Oct 8, 2026 11:30 PM EDT

JW Intelligence Report

Complete | 3 of 3 sections | Oct 8, 2026 6:50 PM EDT

JW Rank	Rank label	Confidence	IV percentile
66.7 / 100	Constructive	high	67 / 100
Model reference	Upside scenario	Risk reference	Wheel strategy fit
\$276.00	\$302.00	\$264.00	71 / 100

Options stance	mixed
Tail-risk safety	56 / 100
JW Rank data coverage / as of	100.0% Oct 8, 2026 6:50 PM EDT

Key insight

ARM Option Market Shows Mixed Sentiment Amidst Earnings and Volatility

Market read

The ARM option market displays a mixed sentiment towards the stock's future direction. While implied volatility is elevated, reflecting uncertainty surrounding upcoming earnings and legal proceedings, the term structure suggests a slight bearish bias. The recent price decline has triggered some put buying, but call options remain relatively active, indicating ongoing interest in potential upside.

Strategy context

The option market reflects a cautious approach towards ARM, with both bullish and bearish sentiment present. Investors seem to be positioning for potential volatility surrounding earnings and legal developments.



JW AI conclusions

Short- and medium-term model interpretation

AI context bias

Mixed

AI analysis updated

Oct 8, 2026 9:37 AM EDT

Short-term scenario

Cautious tactical long only on a further test of support with confirmation of stabilization; do not chase the open. High uncertainty from stretched valuation, elevated volatility, litigation headlines and positioning ahead of Nov 4 earnings. Not investment advice.

Three-month outlook

Moderately constructive on multi-year licensing and royalty exposure to agentic AI, data-center CPUs and edge devices, with the Nov 4 print as the main near-term catalyst. Offsetting that, a roughly 300x trailing P/E and prices well above some published fundamental-value estimates leave limited room for disappointment on royalty growth, smartphone trends or legal outcomes. A plausible three-month range is roughly \$250-340, but the path is highly uncertain and could gap outside that band on earnings or sector sentiment. This is analysis, not a recommendation.

Market sentiment

Near-term X sentiment is mixed and cautious. Traders noted the pullback may seek the 50-day moving average, with some highlighting puts or listing ARM as an avoid, while others still frame it as an AI-architecture dip buy if money flow returns. Recent posts show modest engagement, so conviction looks limited rather than strongly one-sided. Social sentiment is noisy and not a reliable signal.

Supporting evidence

Implied volatility is high at 74.29%, suggesting market participants anticipate significant price swings around the upcoming earnings release on November 4th. | The term structure exhibits a backwardation pattern with near-term options more expensive than longer-dated ones, hinting at potential downside pressure in the short term. | Put buying has increased recently as the stock price fell below its recent highs, indicating some investors are hedging against further declines.

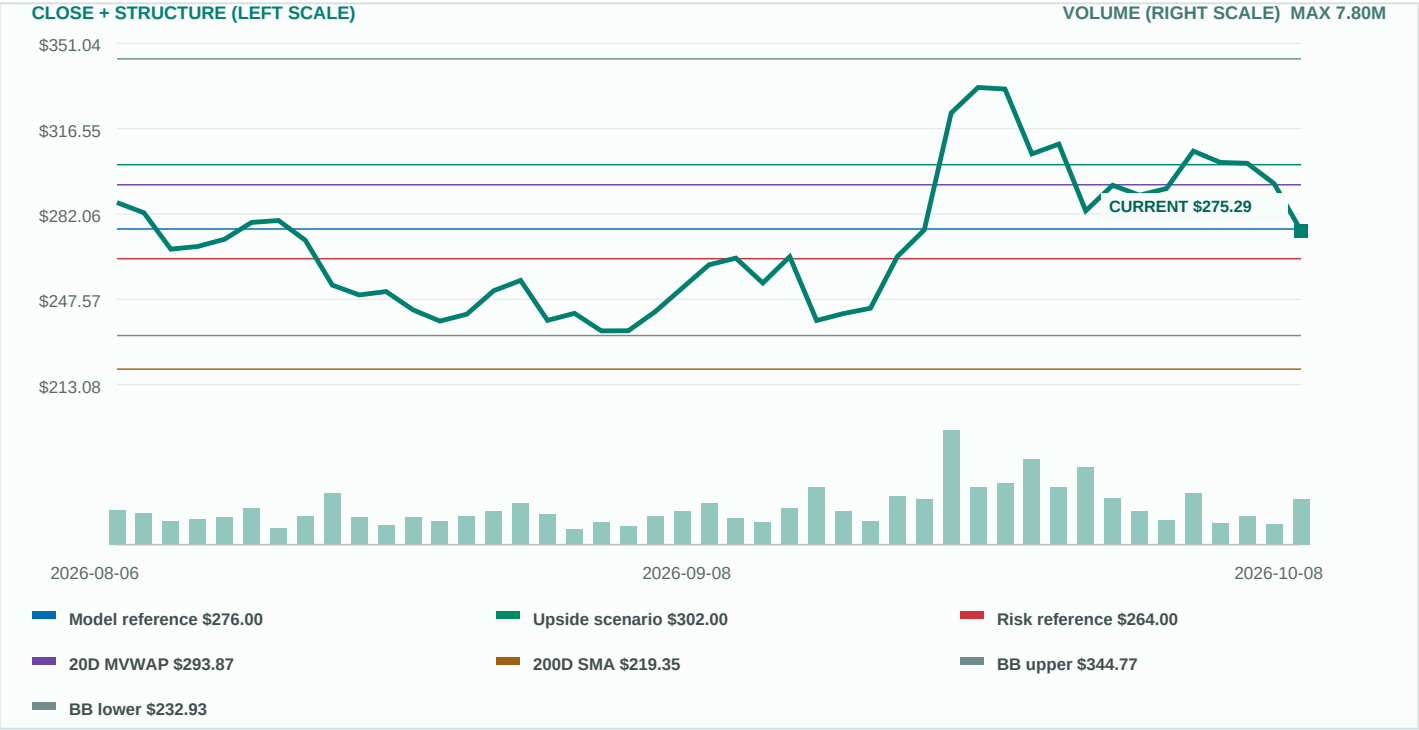
Risk watch

Upcoming earnings release on November 4th could trigger significant price swings depending on the company's performance and guidance.



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

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	STRONG BULL neutral MACD decelerating
Trend signal	STRONG BULL
RSI signal	neutral
RSI (7 / 14 / 21)	36.77 / 46.66 / 48.69
RSI velocity	-3.37
MACD line / signal / histogram	7.55 / - / 9.67
MACD acceleration	-1.17
Stochastic K / D	36.16 / 51.75

Institutional footprints

Volume-weighted cost, price location and flow

Current read	Below institutional MVWAP Accumulation bias
Institutional flow	0.86
20-day MVWAP	\$293.87
Price vs 20-day MVWAP	-6.22%
Daily reference VWAP	\$277.43
Price vs daily reference	-0.66%
Volume	3.08M

Structural context

Long-term trend and volatility boundaries

Current read	Above 200-day trend Positive macro velocity
Macro velocity	1.54
20-day / 200-day SMA	\$288.85 / \$219.35
Bollinger range	\$232.93 - \$344.77
Bollinger position	0.379



Options and volatility intelligence

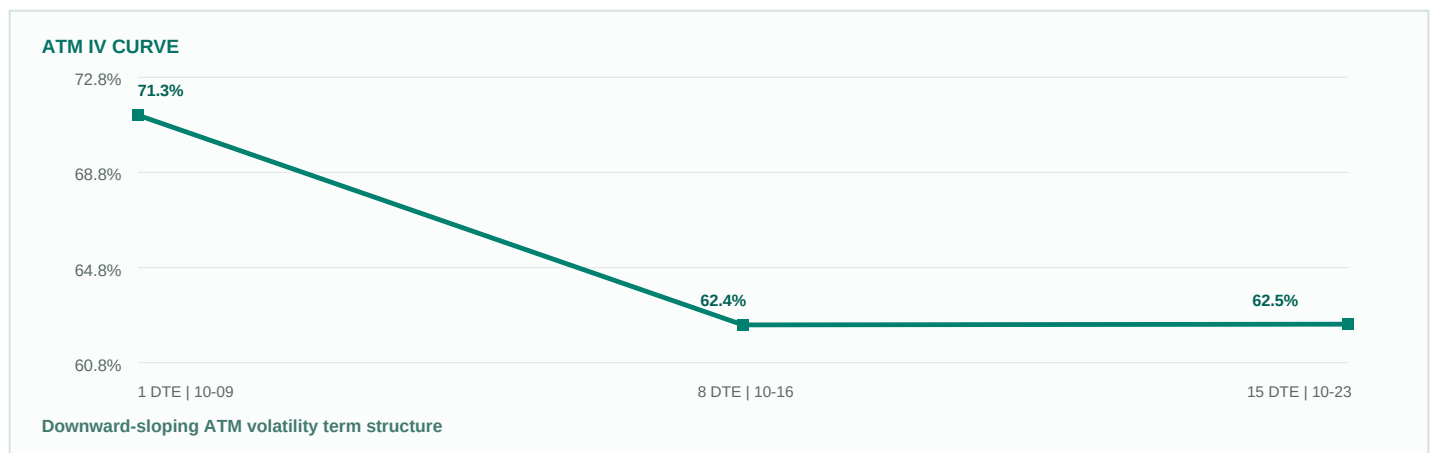
Structure, premium conditions and principal risks

IV rank	IV percentile	VVIX	SKEW
45 / 100	71 / 100	88.65	141.84

Market regime	Calm
Tail-risk regime	NORMAL TAIL RISK
Term structure	backwardation
Term slope	-8.80 pts
Skew read	balanced
Liquidity / quote coverage	100.0%
Options Snapshot IV sources	ATM: option chain Rank/percentile: fundamentals
Options Snapshot IV observed at	Oct 8, 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
2026-10-09	1	71.3%	-
2026-10-16	8	62.4%	-
2026-10-23	15	62.5%	-



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	15.70
VVIX	88.65
SKEW index	141.84
Observation confidence	high
Option quote quality	reliable
Contracts observed	144



Event and tail-risk context (continued)

Known event windows and broad volatility conditions

FIELD	VALUE
Contracts with quotes	144

Strategy fit

Generalized structure fit; not a personalized recommendation

Market structure

The ARM option market displays a mixed sentiment towards the stock's future direction. While implied volatility is elevated, reflecting uncertainty surrounding upcoming earnings and legal proceedings, the term structure suggests a slight bearish bias. The recent price decline has triggered some put buying, but call options remain relatively active, indicating ongoing interest in potential upside.

Options context

ARM Option Market Shows Mixed Sentiment Amidst Earnings and Volatility

Wheel context

The option market reflects a cautious approach towards ARM, with both bullish and bearish sentiment present. Investors seem to be positioning for potential volatility surrounding earnings and legal developments.

Observed evidence

Implied volatility is high at 74.29%, suggesting market participants anticipate significant price swings around the upcoming earnings release on November 4th. | The term structure exhibits a backwardation pattern with near-term options more expensive than longer-dated ones, hinting at potential downside pressure in the short term. | Put buying has increased recently as the stock price fell below its recent highs, indicating some investors are hedging against further declines.

Principal risks to monitor

Upcoming earnings release on November 4th could trigger significant price swings depending on the company's performance and guidance.



Fundamentals and events

Business quality, valuation and upcoming event context

Market capitalization	P/E (TTM)
\$323.13B	309.52
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
-	3.78
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	93.7%
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 | 2026-10-09
At signal \$305.18 | Current \$275.60
SHORT Option \$307.50 B \$7.10 / A \$7.35
Conservative | CR \$7.23

Oct 6, 2026 9:59 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	\$17.77
ATR as % of price	6.5%
Volatility environment	high
Current IV	71.6%
IV rank	41 / 100
IV percentile	67 / 100
Technical Snapshot IV source	Private fundamentals snapshot
Technical Snapshot IV observed at	Oct 8, 2026 7:30 PM EDT

Technical health and risk radar

Derived indicator health and event context

Overall health	74 / 100
Trend health	92 / 100
Momentum health	85 / 100
Volatility health	13 / 100
Structure health	88 / 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)	\$288.85 / \$269.37 / \$219.35
EMA (9 / 21)	\$293.29 / \$287.56
Bollinger upper / middle / lower	\$344.77 / \$288.85 / \$232.93



Structural indicator levels (continued)

Moving averages, volatility bands and observed trading ranges

FIELD	VALUE
Bollinger %B	0.379
True high / low	\$294.37 / \$270.26
5-day true high / low	\$318.37 / \$270.26

Three-day indicator history

Short-horizon change and the underlying three-session observations

INDICATOR	3-DAY CHANGE	SESSION 1 / 2 / 3
SMA20	1.538	-
SMA50	0.908	-
MVWAP20	0.865	-
MACD	-1.172	-
RSI	-3.375	-
Volume	543942.000	-
ATR	-0.234	-
T1	-	9.92 / 293.74 / 302.56 / 290.50
T2	-	10.86 / 292.95 / 308.50 / 301.07
T3	-	11.07 / 291.28 / 311.00 / 299.80



Detailed options evidence

Supporting option-chain, execution and data-quality observations

Underlying price at observation	\$273.87
Options Snapshot IV sources	ATM: option chain Rank/percentile: fundamentals
Options Snapshot IV observed at	Oct 8, 2026 2:55 PM EDT
Options data coverage	88.9%
SKEW regime	HIGH TAIL RISK SKEW
VVIX regime	VVIX FALLING
Front expiration / DTE	2026-10-09 1 DTE
Front at-the-money IV	71.3%
25-delta skew	-0.29
Put / Call 25-delta	\$267.50 Delta -0.261 / \$282.50 Delta 0.216
Median option bid/ask spread	8.8%
Bid/ask spread	-
Contracts observed / quoted	144 / 144

Price context

Last Price: 273.87 | Bid: 273.79 | Ask: 274.12 | Previous Close: 294.37 | Change: -20.50 | Daily change: -6.97% | Update Time: 2026-10-08T14:55:18.301780-04:00 | Latest History Date: 2026-10-08 | Latest History Price: 273.86

Historical context

Trading-day sample: 60 sessions | First Date: 2026-07-16 | Latest Date: 2026-10-08 | Latest Price: 273.86 | Max Drawdown 60d Percent: -22.38%

Fundamental context

Current Iv Percent: 74.29% | Iv Rank: 44.56 | Iv Percentile: 71.31 | 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.

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.

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Reference documents

Official product terms and standardized options disclosure

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