ASML Holding NV / ASML

Equity | Generated Sep 14, 2026 11:30 PM EDT

Current price	Daily move	Bid / Ask	Previous close
$1,588.00	-110.30 -6.49%	$1,587.00/$1,588.68	$1,698.30

Market	**NYSE**
Industry	**Semiconductors**
Market data as of	**Sep 14, 2026 11:30 PM EDT**

JW Intelligence Report

Complete | 3 of 3 sections | Sep 14, 2026 7:51 PM EDT

JW Rank	Rank label	Confidence	IV percentile
59.8 / 100	Balanced	high	27 / 100

Model reference	Upside scenario	Risk reference	Wheel strategy fit
$1,550.00	$1,700.00	$1,480.00	65 / 100

Options stance	**mixed**
Tail-risk safety	**56 / 100**
JW Rank data coverage / as of	**100.0% | Sep 14, 2026 7:51 PM EDT**

Key insight

ASML: AI Selloff Creates Dip-Buy Opportunity, But Geopolitical Risks Remain

Market read

The recent plunge in ASML's share price, driven by a broader semiconductor selloff fueled by concerns over the pace of AI development, presents a potential dip-buy opportunity. Despite the drop, the company's strong Q2 earnings, raised guidance, and robust bookings suggest underlying strength. However, geopolitical risks related to China export restrictions and the Netherlands-US lobbying efforts persist. The market remains cautious ahead of the October earnings release.

Strategy context

The current market sentiment is cautious due to the AI selloff and pre-earnings uncertainty. However, ASML's strong fundamentals and long-term growth prospects suggest a potential rebound.

JW AI conclusions

Short- and medium-term model interpretation

AI context bias	**Bearish**
AI analysis updated	**Sep 14, 2026 2:10 PM EDT**

Short-term scenario

Cautious buy-the-dip if support holds; high uncertainty from AI sentiment shift, volatility, and pre-earnings (Oct 14) event risk. Rebound possible but further weakness likely.

Three-month outlook

Moderately bullish on AI/High-NA demand, capacity expansion and raised guidance, potentially recovering toward $1800-2000 (analyst targets). Significant uncertainty: AI capex slowdown could persist, China restrictions, rich valuation, cyclical risks, and Oct earnings. Geopolitics/macro add downside; size positions conservatively as sentiment remains fragile.

Market sentiment

Cautious/mixed amid AI-fear selloff. Posts note drop as potential dip-buy given EUV monopoly, strong bookings (€11.8B Q2), and fundamentals; some call it discounted. Others highlight capex slowdown risks and geopolitics. Promotional noise high; overall long-term bullish but short-term fearful/panic-driven.

Supporting evidence

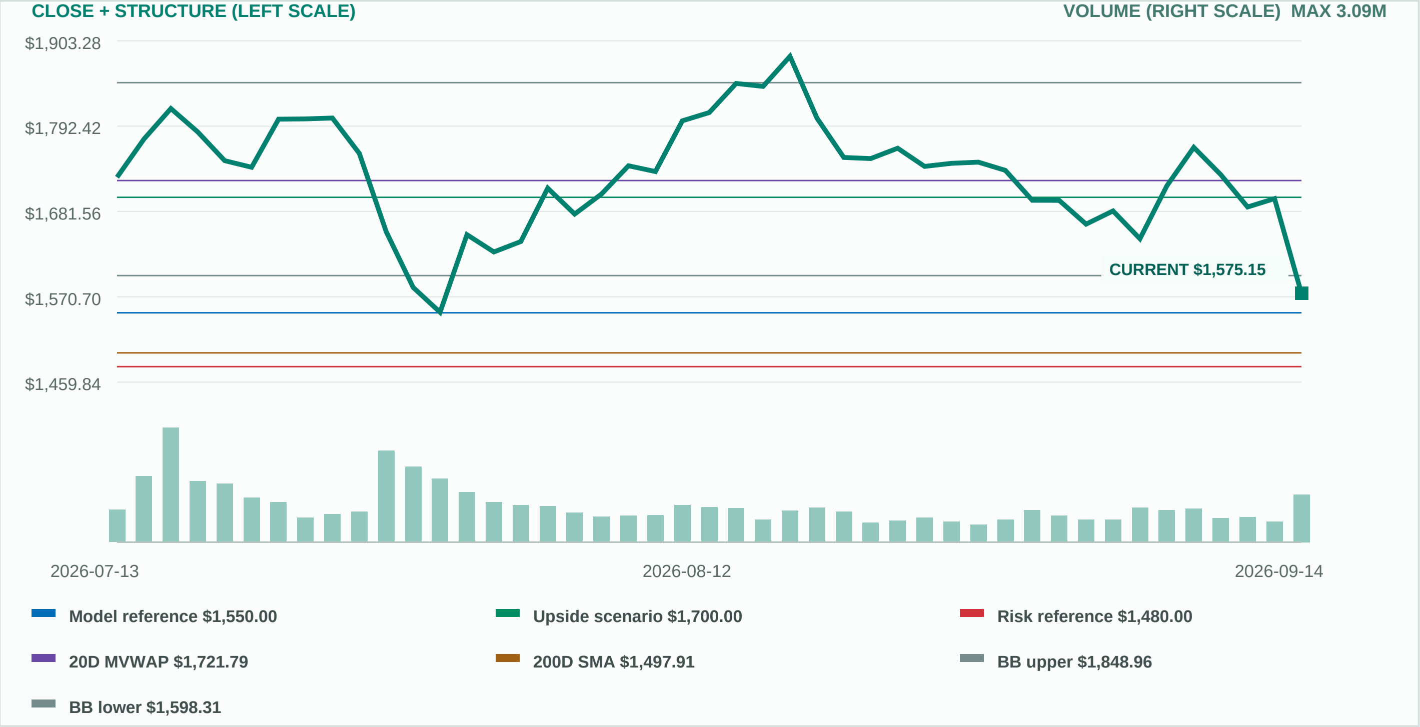
ASML's share price fell over 6% on September 14th, mirroring a broader semiconductor selloff triggered by AI CEOs urging a slowdown in frontier development. | Despite the drop, ASML exceeded Q2 earnings expectations with €9.3 billion in sales and €2.9 billion in net income. | The company raised its 2026 guidance to €43-45 billion, reflecting strong demand for its high-NA EUV lithography systems. | ASML secured significant orders from TSMC, Samsung, Intel, and SK Hynix, totaling €11.8 billion in Q2 bookings.

Risk watch

Geopolitical risks related to China export restrictions and the Netherlands-US lobbying efforts could negatively impact ASML's business. | The slowdown in AI development could lead to reduced demand for ASML's high-NA EUV lithography systems.

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%		94.0
Strategy Fit	100.0%		65.0
Technical Trend	100.0%		43.4
Market Tail Risk	100.0%		56.3
Fundamental Quality	100.0%		91.2
Volatility Pressure	100.0%		43.3

Decision summary

Primary model reads before the detailed indicator appendix

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

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)	**27.59 / 36.08 / 40.67**
RSI velocity	**-4.57**
MACD line / signal / histogram	**-22.71 / - / -12.89**
MACD acceleration	**-4.14**
Stochastic K / D	**29.08 / 46.79**

Institutional footprints

Volume-weighted cost, price location and flow

Current read	**Below institutional MVWAP | Distribution bias**
Institutional flow	**-10.90**
20-day MVWAP	**$1,721.79**
Price vs 20-day MVWAP	**-7.77%**
Daily reference VWAP	**$1,586.13**
Price vs daily reference	**+0.12%**
Volume	**1.29M**

Structural context

Long-term trend and volatility boundaries

Current read	**Above 200-day trend | Negative macro velocity**
Macro velocity	**-9.02**
20-day / 200-day SMA	**$1,723.64 / $1,497.91**
Bollinger range	**$1,598.31 - $1,848.96**
Bollinger position	**-0.092**

Options and volatility intelligence

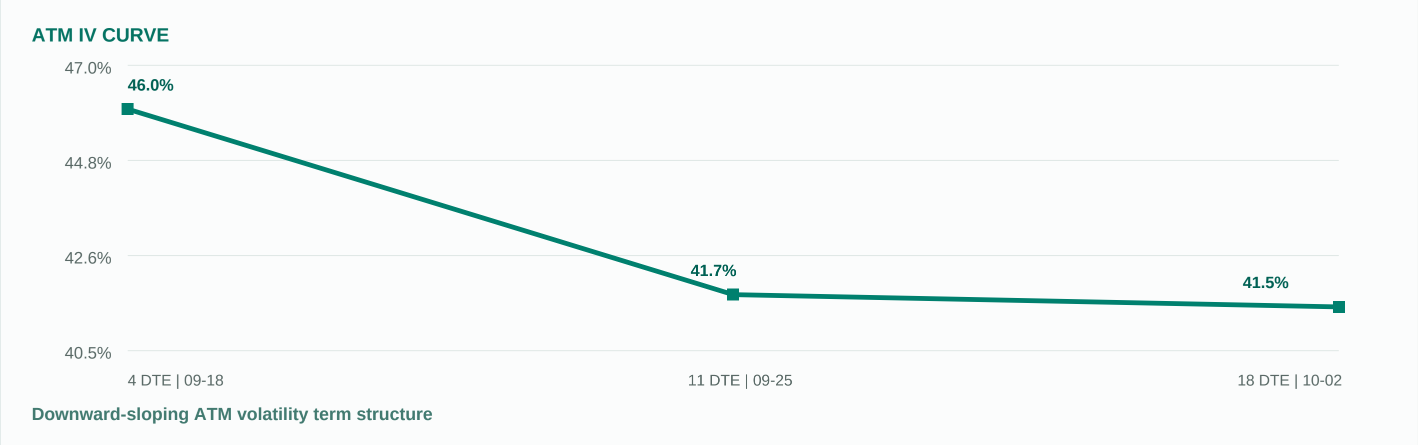
Structure, premium conditions and principal risks

IV rank	IV percentile	VVIX	SKEW
38 / 100	47 / 100	94.17	154.49

Market regime	**Calm**
Tail-risk regime	**NORMAL TAIL RISK**
Term structure	**backwardation**
Term slope	**-4.52 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 14, 2026 2:52 PM EDT**
Options data quality	**Coverage 88.9%**

Option term structure

ATM implied-volatility curve by days to expiration



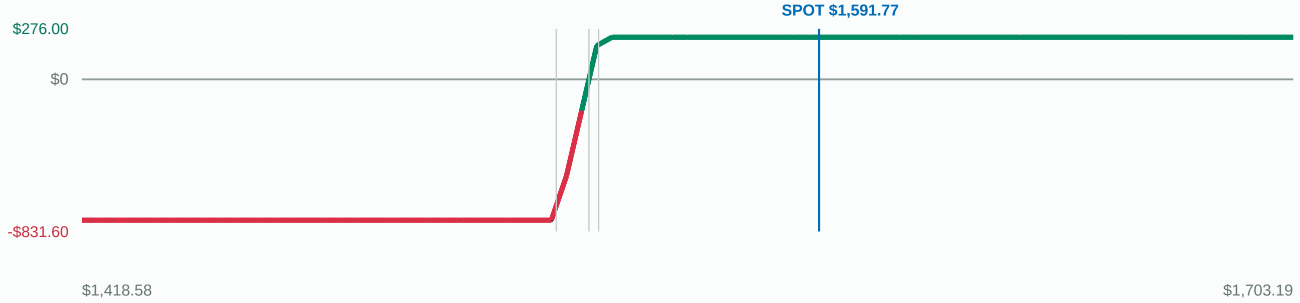
EXPIRATION	DTE	ATM IV	STATE
2026-09-18	4	46.0%	-
2026-09-25	11	41.7%	-
2026-10-02	18	41.5%	-

Reference spread payoff

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

Bull Put Spread reference

Short $1,540.00 | Long $1,530.00 | Width $10.00 | Net credit $2.30



Max profit $230.00 | Max loss -$770.00 | Break-even $1,537.70 | Per contract at expiry

Event and tail-risk context

Known event windows and broad volatility conditions

Next earnings date	**2026-10-14**
Earnings IV-crush risk	**NOT MEASURED**
VIX	**16.71**
VVIX	**94.17**
SKEW index	**154.49**
Observation confidence	**high**
Option quote quality	**reliable**
Contracts observed	**115**
Contracts with quotes	**115**

Strategy fit

Generalized structure fit; not a personalized recommendation

Market structure

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Options context

ASML: AI Selloff Creates Dip-Buy Opportunity, But Geopolitical Risks Remain

Wheel context

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Observed evidence

ASML's share price fell over 6% on September 14th, mirroring a broader semiconductor selloff triggered by AI CEOs urging a slowdown in frontier development. | Despite the drop, ASML exceeded Q2 earnings expectations with €9.3 billion in sales and €2.9 billion in net income. | The company raised its 2026 guidance to €43-45 billion, reflecting strong demand for its high-NA EUV lithography systems. | ASML secured significant orders from TSMC, Samsung, Intel, and SK Hynix, totaling €11.8 billion in Q2 bookings.

Principal risks to monitor

Geopolitical risks related to China export restrictions and the Netherlands-US lobbying efforts could negatively impact ASML's business. | The slowdown in AI development could lead to reduced demand for ASML's high-NA EUV lithography systems.

Fundamentals and events

Business quality, valuation and upcoming event context

Market capitalization **$564.73B**	P/E (TTM) **54.06**
ROE **41.5%**	Revenue growth **15.6%**
EPS growth **17.8%**	Operating margin **34.8%**
Net profit margin **29.5%**	Gross margin **-**
Free cash flow CAGR **24.7%**	Debt / equity **0.19**
Dividend yield **0.9%**	Beta **2.26**
52-week range **$729.50 - $1,741.00**	

Company or fund profile

Issuer identity and classification

Name **ASML Holding NV**	Market **NYSE**
Industry **Semiconductors**	Country **NL**
Currency **EUR**	IPO date **1995-02-01**
Shares outstanding **388.15M**	52-week return **100.6%**
Book value per share **$67.68**	Revenue per share **$91.69**

Website	**asml.com / En**

Latest strategy observation

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

ASML Covered Call signal

Sep 14, 2026 11:38 AM EDT

Covered Call | 2026-09-18

At signal $1,603.09 | Current $1,588.00

SHORT **Option $1,600.00 B $32.80 / A $35.80**

High turnover | CR $34.30

Complete technical details

Full supporting indicator set used by the symbol detail experience

Volatility and options market

Price movement and premium conditions

ATR	**$59.78**
ATR as % of price	**3.8%**
Volatility environment	**medium**
Current IV	**41.5%**
IV rank	**27 / 100**
IV percentile	**27 / 100**
Technical Snapshot IV source	**Private fundamentals snapshot**
Technical Snapshot IV observed at	**Sep 14, 2026 3:51 PM EDT**

Technical health and risk radar

Derived indicator health and event context

Overall health	**63 / 100**
Trend health	**78 / 100**
Momentum health	**66 / 100**
Volatility health	**53 / 100**
Structure health	**41 / 100**
Earnings risk / date	**low | 2026-10-14**
Macro risk	**unknown**
Volatility risk	**medium**
Structure risk	**high**

Structural indicator levels

Moving averages, volatility bands and observed trading ranges

SMA (20 / 50 / 200)	**$1,723.64 / $1,734.99 / $1,497.91**
EMA (9 / 21)	**$1,682.36 / $1,708.80**
Bollinger upper / middle / lower	**$1,848.96 / $1,723.64 / $1,598.31**

Structural indicator levels (continued)

Moving averages, volatility bands and observed trading ranges

FIELD	VALUE
Bollinger %B	**-0.092**
True high / low	**$1,698.30 / $1,572.84**
5-day true high / low	**$1,790.00 / $1,572.84**

Three-day indicator history

Short-horizon change and the underlying three-session observations

INDICATOR	3-DAY CHANGE	SESSION 1 / 2 / 3
SMA20	-9.020	**-**
SMA50	-4.273	**-**
MVWAP20	-10.896	**-**
MACD	-4.136	**-**
RSI	-4.569	**-**
Volume	213841.330	**-**
ATR	1.100	**-**
T1	-	**-12.66 / 1739.36 / 1727.31 / 1687.43**
T2	-	**-12.19 / 1747.32 / 1729.52 / 1681.58**
T3	-	**-10.30 / 1754.48 / 1764.85 / 1722.92**

Detailed options evidence

Supporting option-chain, execution and data-quality observations

Underlying price at observation	**$1,591.77**
Options Snapshot IV sources	**ATM: option chain | Rank/percentile: fundamentals**
Options Snapshot IV observed at	**Sep 14, 2026 2:52 PM EDT**
Options data coverage	**88.9%**
SKEW regime	**HIGH TAIL RISK SKEW**
VVIX regime	**VVIX RISING**
Front expiration / DTE	**2026-09-18 | 4 DTE**
Front at-the-money IV	**46.0%**
25-delta skew	**0.20**
Put / Call 25-delta	**$1,540.00 Delta -0.241 / $1,650.00 Delta 0.243**
Median option bid/ask spread	**14.1%**
Bid/ask spread	**-**
Contracts observed / quoted	**115 / 115**

Price context

Last Price: 1,591.77 | Bid: 1,591.70 | Ask: 1,592.48 | Previous Close: 1,698.30 | Change: -106.53 | Daily change: -6.27% | Update Time: 2026-09-14T14:52:40.236575-04:00 | Latest History Date: 2026-09-14 | Latest History Price: 1,591.77

Historical context

Trading-day sample: 60 sessions | First Date: 2026-06-18 | Latest Date: 2026-09-14 | Latest Price: 1,591.77 | Max Drawdown 60d Percent: -22.05%

Fundamental context

Current Iv Percent: 45.51% | Iv Rank: 38.20 | Iv Percentile: 47.41 | Next Earnings Date: 2026-10-14 | Ex Dividend Date: 2026-07-27

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

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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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