



ASML Holding NV / ASML

Equity | Generated Oct 7, 2026 11:30 PM EDT

Current price	Daily move	Bid / Ask	Previous close
\$1,808.00	-26.10 -1.42%	\$1,804.00/\$1,808.98	\$1,834.10

Market	NYSE
Industry	Semiconductors
Market data as of	Oct 7, 2026 11:30 PM EDT

JW Intelligence Report

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

JW Rank	Rank label	Confidence	IV percentile
79.0 / 100	Constructive	high	45 / 100
Model reference	Upside scenario	Risk reference	Wheel strategy fit
\$1,790.00	\$1,925.00	\$1,715.00	68 / 100

Options stance	neutral
Tail-risk safety	56 / 100
JW Rank data coverage / as of	100.0% Oct 7, 2026 7:50 PM EDT

Key insight

ASML: Market Pricing Mixed Ahead of Earnings

Market read

The market appears mixed on ASML ahead of its Q3 2026 earnings release. While the stock has pulled back recently, technical indicators remain bullish and analysts are generally positive. However, uncertainty surrounding bookings, High-NA execution, and China demand creates a cautious tone.

Strategy context

The market is pricing in a potential range of outcomes for ASML's earnings report. A positive print with strong guidance could drive the stock higher, while a miss or weaker outlook could lead to a decline.



JW AI conclusions

Short- and medium-term model interpretation

AI context bias

Bullish

AI analysis updated

Oct 7, 2026 2:30 PM EDT

Short-term scenario

Reduced-size tactical long only, not a full position. The 1-3 week window is dominated by the Oct 14 pre-open earnings event, where options imply roughly a +/-7% move, so a stop can be gapped through and is not reliable protection. Prefer a dip entry near session support rather than chasing a bounce. Exit into strength if the print and 2027 commentary hold the raised sales guide; stand aside or cut if guidance is trimmed. This is a scenario framework, not a recommendation, and levels can be stale within minutes.

Three-month outlook

Base case is modestly constructive but path-dependent, not a straight line to analyst targets. If Oct 14 confirms Q3 inside or above the EUR 11-12B sales band, supports the EUR 43-45B / 54-56% margin 2026 guide, and shows the 2027 low-NA book still largely covered with the planned capacity increase intact, the stock can work toward the low \$2,000s over three months, in the direction of consensus targets near \$2,100. The bear case is a bookings miss, a High-NA delay, sharper China revenue normalization, or softer AI-related memory/logic capex, which could retest roughly \$1,650-\$1,750 (near longer moving averages and cited retracement zones). Trailing valuation is rich (P/E near 58) even if the forward multiple near 33 is more defensible if growth holds. Key uncertainties: the unreleased order book and 2027 commentary, export-control and China mix, High-NA execution, and whether supply of EUV tools, not demand, is the binding constraint. Do not treat the short-term stop or the three-month path as assured; this is not personalized investment advice.

Market sentiment

Current X signal quality is low. Latest keyword hits are mostly promotional spam, not research. Substantive recent posts are cautiously constructive rather than euphoric: one account flagged Oct 14 earnings as a five-star market-moving event; trend posts cite support near 1773-1781 and a bullish High-NA/AI equipment thesis with a line in the sand on a weekly close under about 1773; early-October quant notes called the EUV monopoly high quality but not cheap (forward multiple near 30x, PEG near 1.3) and warned of a hard correction if leading-edge ramps slow or export controls tighten. Net sentiment among non-spam accounts is mixed-to-constructive into earnings, with valuation and China as the main pushback. Uncertainty: sample is small, engagement is thin, and spam dominates the live tape, so social sentiment should not be treated as a reliable positioning signal.

Supporting evidence

The stock is trading below its prior close and near its 10-day average, indicating a short-term pullback. | Options imply a +/-7% move into earnings, suggesting heightened volatility. | Analysts are generally bullish with a Strong Buy consensus and targets averaging around \$2,097. | Recent news includes concerns about High-NA mask/execution issues, Chinese competition, and zero European lithography orders in 2026. | Uncertainty remains high regarding bookings, High-NA timing, and 2027 commentary.

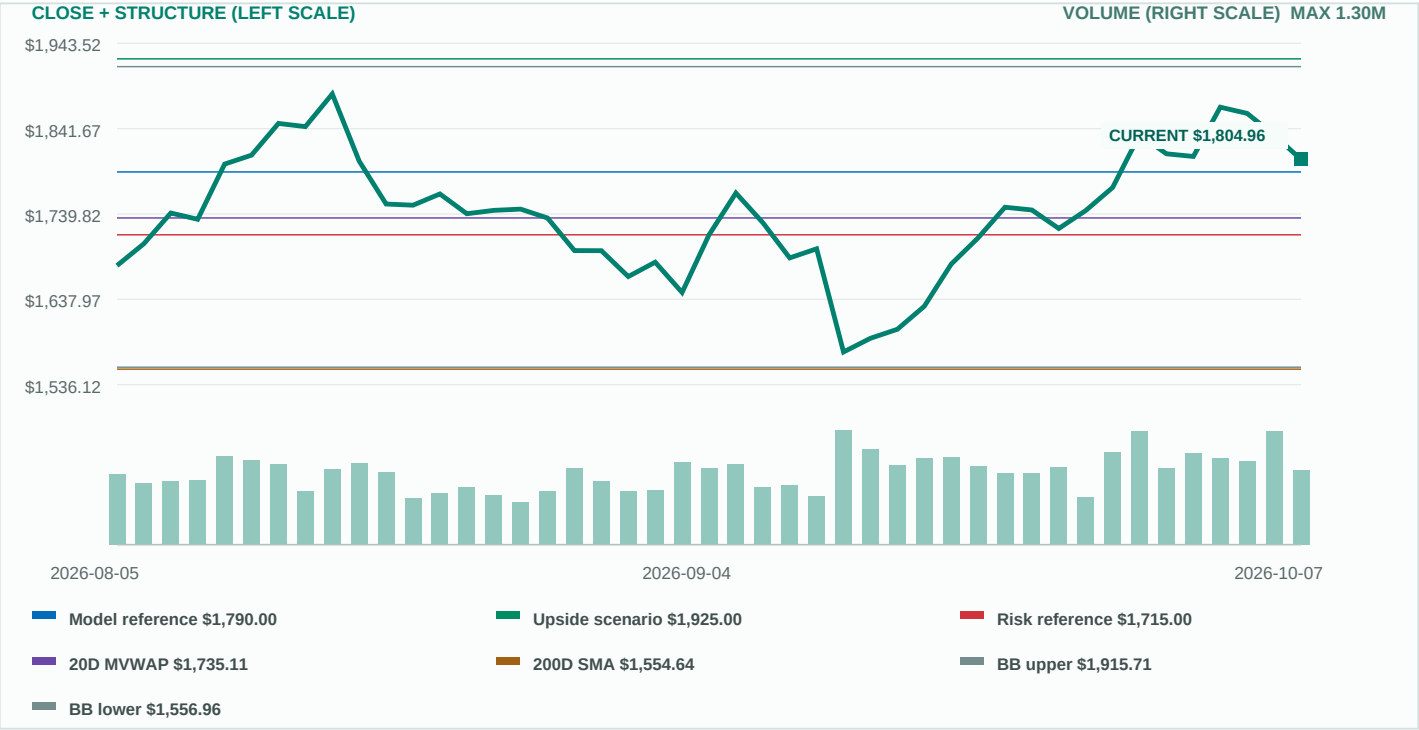
Risk watch

Earnings risk: The stock is highly sensitive to earnings surprises.



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

medium



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)	54.11 / 55.74 / 54.43
RSI velocity	-3.01
MACD line / signal / histogram	34.02 / - / 21.55
MACD acceleration	1.49
Stochastic K / D	84.05 / 90.11

Institutional footprints

Volume-weighted cost, price location and flow

Current read	Above institutional MVWAP Accumulation bias
Institutional flow	5.65
20-day MVWAP	\$1,735.11
Price vs 20-day MVWAP	+4.20%
Daily reference VWAP	\$1,800.80
Price vs daily reference	+0.40%
Volume	842.32K

Structural context

Long-term trend and volatility boundaries

Current read	Above 200-day trend Positive macro velocity
Macro velocity	4.83
20-day / 200-day SMA	\$1,736.33 / \$1,554.64
Bollinger range	\$1,556.96 - \$1,915.71
Bollinger position	0.691



Options and volatility intelligence

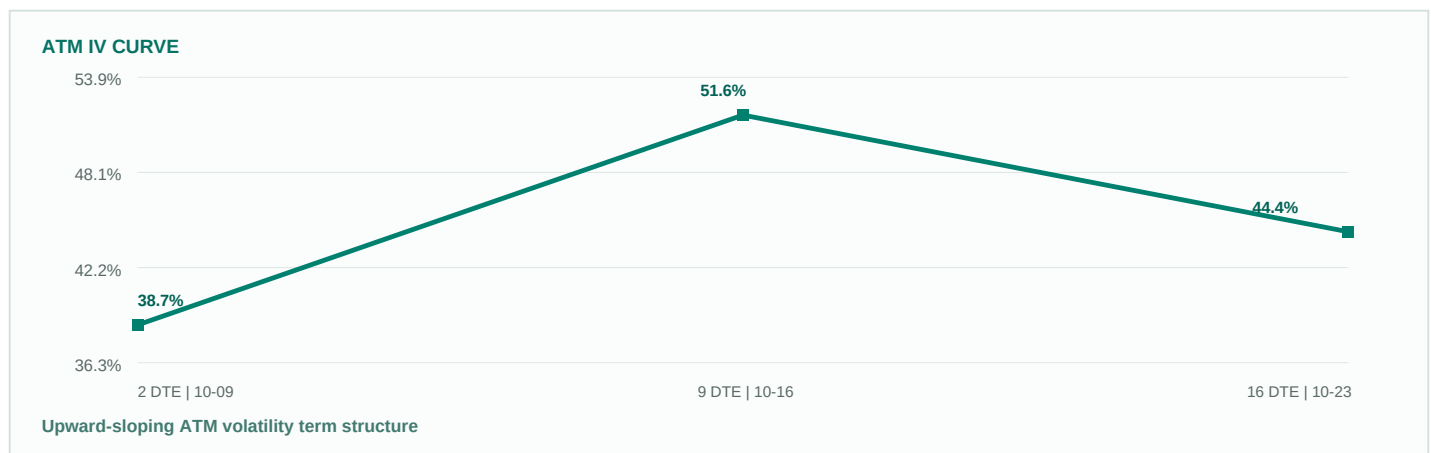
Structure, premium conditions and principal risks

IV rank	IV percentile	VVIX	SKEW
37 / 100	43 / 100	84.24	141.21

Market regime	Calm
Tail-risk regime	NORMAL TAIL RISK
Term structure	contango
Term slope	+5.73 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 7, 2026 2:51 PM EDT
Options data quality	Coverage 100.0%

Option term structure

ATM implied-volatility curve by days to expiration

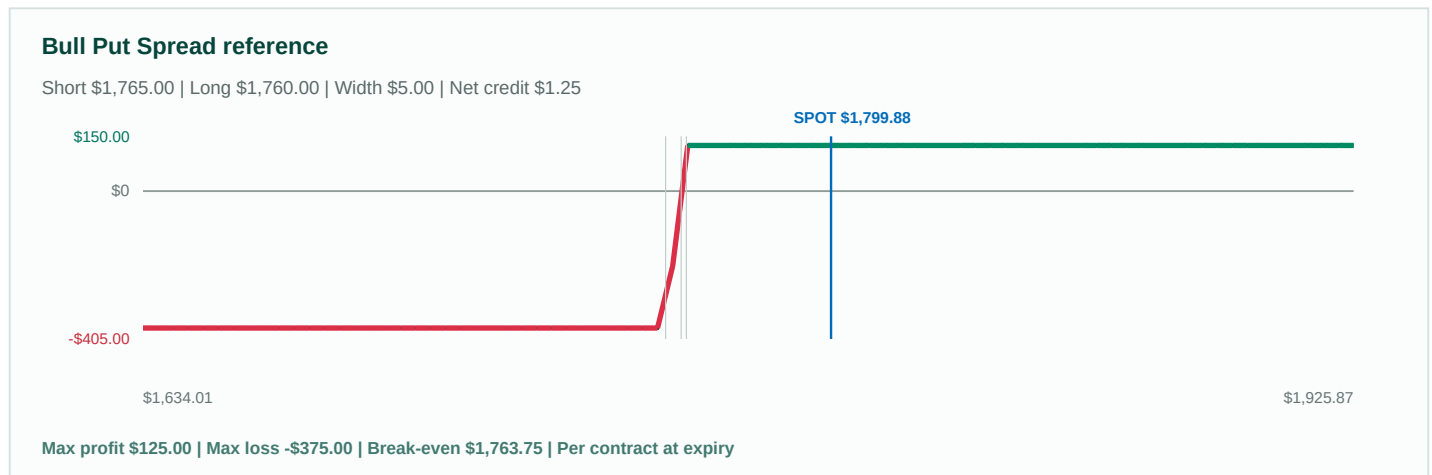


EXPIRATION	DTE	ATM IV	STATE
2026-10-09	2	38.7%	-
2026-10-16	9	51.6%	-
2026-10-23	16	44.4%	-



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	2026-10-14
Earnings IV-crush risk	high
Event IV premium	7.18
VIX	15.14
VVIX	84.24
SKEW index	141.21
Observation confidence	high
Option quote quality	reliable
Contracts observed	108
Contracts with quotes	108

Strategy fit

Generalized structure fit; not a personalized recommendation

Market structure

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Options context

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Wheel context

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Observed evidence

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Principal risks to monitor

Earnings risk: The stock is highly sensitive to earnings surprises.



Fundamentals and events

Business quality, valuation and upcoming event context

Market capitalization	P/E (TTM)
\$632.64B	60.73
ROE	Revenue growth
41.5%	15.6%
EPS growth	Operating margin
17.8%	34.8%
Net profit margin	Gross margin
29.5%	-
Free cash flow CAGR	Debt / equity
24.7%	0.19
Dividend yield	Beta
0.9%	2.17
52-week range	
\$813.80 - \$1,741.00	

Company or fund profile

Issuer identity and classification

Name	Market
ASML Holding NV	NYSE
Industry	Country
Semiconductors	NL
Currency	IPO date
EUR	1995-02-01
Shares outstanding	52-week return
388.15M	94.9%
Book value per share	Revenue per share
\$67.68	\$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

Covered Call | 2026-10-09

At signal \$1,857.06 | Current \$1,808.00

SHORT Option \$1,900.00 B \$15.00 / A \$16.80

Conservative | CR \$15.90

Oct 5, 2026 11:33 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	\$49.40
ATR as % of price	2.7%
Volatility environment	medium
Current IV	45.2%
IV rank	38 / 100
IV percentile	45 / 100
Technical Snapshot IV source	Private fundamentals snapshot
Technical Snapshot IV observed at	Oct 7, 2026 3:50 PM EDT

Technical health and risk radar

Derived indicator health and event context

Overall health	87 / 100
Trend health	92 / 100
Momentum health	99 / 100
Volatility health	69 / 100
Structure health	81 / 100
Earnings risk / date	high 2026-10-14
Macro risk	unknown
Volatility risk	medium
Structure risk	low

Structural indicator levels

Moving averages, volatility bands and observed trading ranges

SMA (20 / 50 / 200)	\$1,736.33 / \$1,731.65 / \$1,554.64
EMA (9 / 21)	\$1,807.77 / \$1,768.73
Bollinger upper / middle / lower	\$1,915.71 / \$1,736.33 / \$1,556.96



Structural indicator levels (continued)

Moving averages, volatility bands and observed trading ranges

FIELD	VALUE
Bollinger %B	0.691
True high / low	\$1,834.10 / \$1,785.74
5-day true high / low	\$1,873.50 / \$1,785.74

Three-day indicator history

Short-horizon change and the underlying three-session observations

INDICATOR	3-DAY CHANGE	SESSION 1 / 2 / 3
SMA20	4.828	-
SMA50	3.358	-
MVWAP20	5.650	-
MACD	1.490	-
RSI	-3.012	-
Volume	-46908.000	-
ATR	-0.541	-
T1	-	35.71 / 1732.10 / 1870.00 / 1819.09
T2	-	34.37 / 1726.10 / 1869.67 / 1841.80
T3	-	29.55 / 1718.16 / 1873.50 / 1808.49



Detailed options evidence

Supporting option-chain, execution and data-quality observations

Underlying price at observation	\$1,799.88
Options Snapshot IV sources	ATM: option chain Rank/percentile: fundamentals
Options Snapshot IV observed at	Oct 7, 2026 2:51 PM EDT
Options data coverage	100.0%
SKEW regime	HIGH TAIL RISK SKEW
VVIX regime	VVIX FLAT
Front expiration / DTE	2026-10-09 2 DTE
Front at-the-money IV	38.7%
25-delta skew	0.45
Put / Call 25-delta	\$1,765.00 Delta -0.245 / \$1,830.00 Delta 0.292
Median option bid/ask spread	12.3%
Bid/ask spread	-
Contracts observed / quoted	108 / 108

Price context

Last Price: 1,799.88 | Bid: 1,799.67 | Ask: 1,800.07 | Previous Close: 1,834.10 | Change: -34.22 |
Daily change: -1.87% | Update Time: 2026-10-07T14:51:21.448822-04:00 | Latest History Date: 2026-10-07
| Latest History Price: 1,799.88

Historical context

Trading-day sample: 60 sessions | First Date: 2026-07-15 | Latest Date: 2026-10-07 | Latest Price:
1,799.88 | Max Drawdown 60d Percent: -16.35%

Fundamental context

Current Iv Percent: 44.92% | Iv Rank: 36.71 | Iv Percentile: 43.03 | 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

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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