



ASML Holding NV / ASML

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

Current price	Daily move	Bid / Ask	Previous close
\$1,782.89	-22.07 -1.22%	\$1,780.00/\$1,784.05	\$1,804.96

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 7:51 PM EDT

JW Rank	Rank label	Confidence	IV percentile
76.9 / 100	Constructive	high	49 / 100
Model reference	Upside scenario	Risk reference	Wheel strategy fit
\$1,775.00	\$1,895.00	\$1,715.00	70 / 100

Options stance	bullish
Tail-risk safety	56 / 100
JW Rank data coverage / as of	100.0% Oct 8, 2026 7:51 PM EDT

Key insight

ASML Shows Signs of Strength Despite Recent Pullback

Market read

The market appears cautiously optimistic about ASML despite a recent pullback. The stock is trading near its 50-day moving average, and technical indicators suggest a potential dip-buy opportunity ahead of the October 14 earnings report. Positive sentiment stems from strong analyst coverage, robust fundamentals, and anticipation for continued EUV demand driven by AI chip manufacturing.

Strategy context

The upcoming earnings report on October 14th is a key catalyst for the stock. A positive beat and firm guidance on 2027 capacity could lead to a bounce.



JW AI conclusions

Short- and medium-term model interpretation

AI context bias

Mixed

AI analysis updated

Oct 8, 2026 2:28 PM EDT

Short-term scenario

Cautious dip-buy or small hold into the October 14 earnings catalyst, not a chase. A confirmed beat and firm 2027 EUV capacity language could support a bounce over 1-3 weeks; soft bookings, cautious guidance, or export headlines could produce a fast drawdown. Position size should be small because the event is binary. This is not investment advice and outcomes are uncertain.

Three-month outlook

Base case is modestly constructive if Q3 confirms backlog strength, installed-base revenue, and visibility on 2027 low-NA EUV demand tied to AI chip capacity, which could allow a grind toward the broader analyst cluster near \$2,000-\$2,150, helped by ongoing buybacks and the lack of a true EUV competitor. A more bullish path requires management to signal another capacity step-up for 2028 without margin pressure. Downside scenarios include a guidance disappointment, tighter China restrictions, High-NA or delivery delays, or multiple compression if semiconductor capex expectations cool. Three-month returns are therefore highly path-dependent on the October 14 commentary and subsequent order trends. Uncertainty is material on both magnitude and direction; treat any price levels as scenario markers, not forecasts.

Market sentiment

Recent X discussion is thin and mixed, with substantial promotional noise. Substantive posts treat ASML as the EUV lithography monopoly leveraged to AI-related logic and memory capex, and frame the October 14 report as a test of whether management will extend capacity commitments. Some traders flag a buy zone near \$1,760-\$1,790 with longer targets above \$2,100; others note that conditions look softer near-term, that buy-side views are more mixed than sell-side, and that valuation already prices strong growth. Quant-style posts emphasize the moat and balance sheet while warning that the stock is not cheap and can correct if ramps slow or export rules tighten. Overall lean is cautiously constructive on the business and event-driven on the tape. Uncertainty: the visible sample is small, engagement is low, and it is not a reliable read of institutional positioning.

Supporting evidence

ASML is trading near its 50-day moving average, suggesting potential support. | Analysts maintain a Strong Buy rating with price targets clustered around \$2,100. | Strong fundamentals include a market cap of roughly \$690B and a forward P/E of about 33. | Positive sentiment is driven by anticipation for continued EUV demand fueled by AI chip manufacturing.

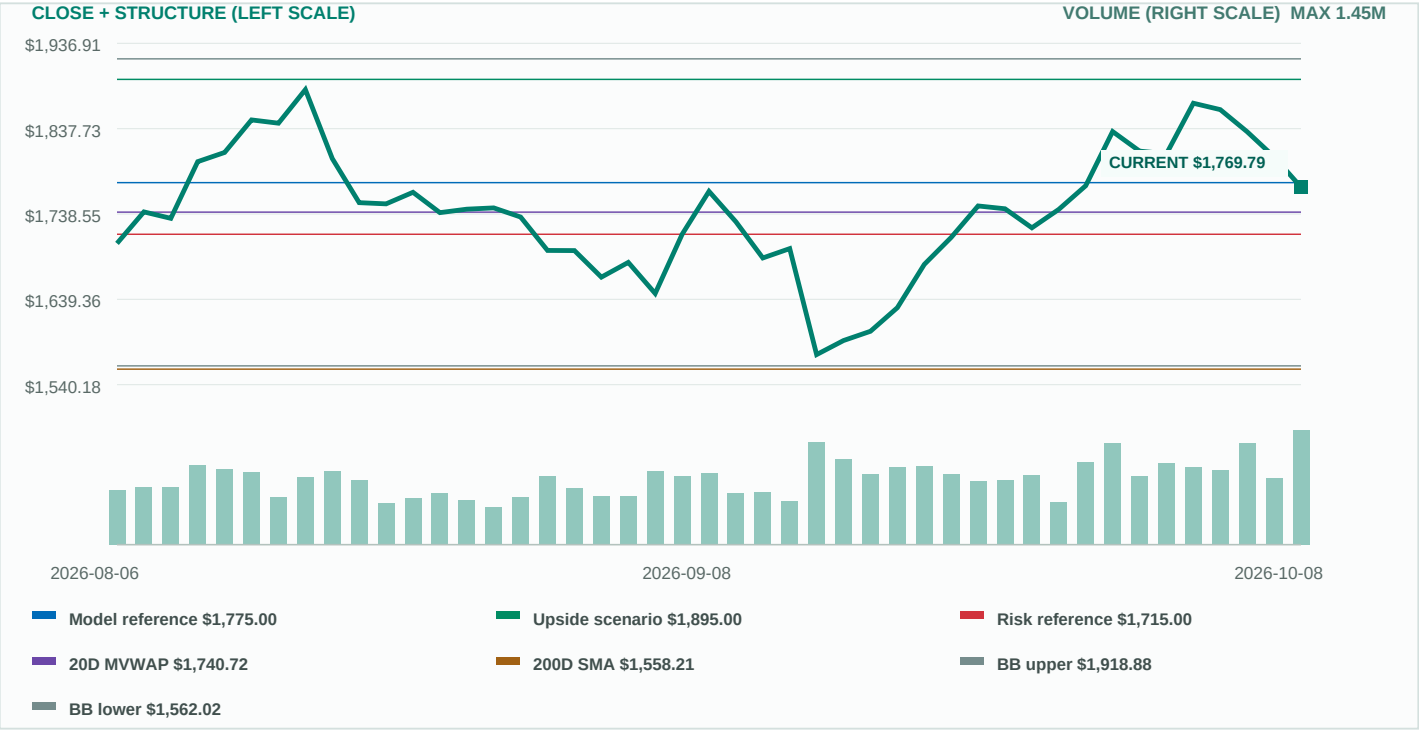
Risk watch

A disappointing earnings report or cautious guidance could trigger a sharp drawdown.



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 decelerating
Trend signal	STRONG BULL
RSI signal	neutral
RSI (7 / 14 / 21)	44.87 / 51.19 / 51.62
RSI velocity	-4.16
MACD line / signal / histogram	29.51 / - / 23.14
MACD acceleration	-1.62
Stochastic K / D	68.02 / 81.58

Institutional footprints

Volume-weighted cost, price location and flow

Current read	Above institutional MVWAP Accumulation bias
Institutional flow	4.87
20-day MVWAP	\$1,740.72
Price vs 20-day MVWAP	+2.42%
Daily reference VWAP	\$1,791.85
Price vs daily reference	-0.50%
Volume	1.45M

Structural context

Long-term trend and volatility boundaries

Current read	Above 200-day trend Positive macro velocity
Macro velocity	3.78
20-day / 200-day SMA	\$1,740.45 / \$1,558.21
Bollinger range	\$1,562.02 - \$1,918.88
Bollinger position	0.582



Options and volatility intelligence

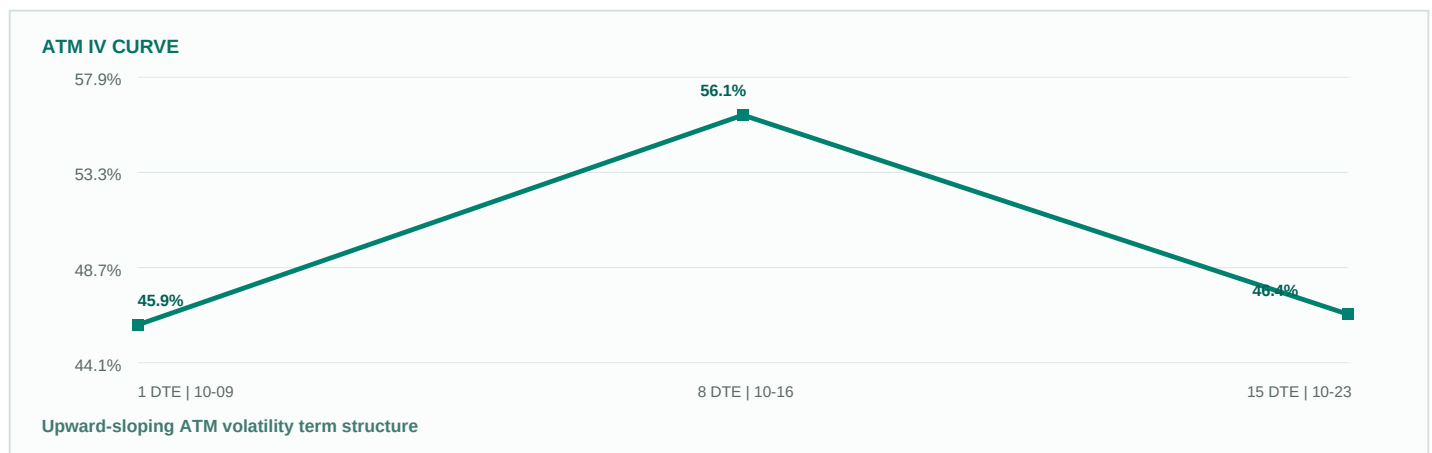
Structure, premium conditions and principal risks

IV rank	IV percentile	VVIX	SKEW
38 / 100	46 / 100	88.65	141.84

Market regime	Calm
Tail-risk regime	NORMAL TAIL RISK
Term structure	flat
Term slope	+0.51 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 2:51 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	1	45.9%	-
2026-10-16	8	56.1%	-
2026-10-23	15	46.4%	-

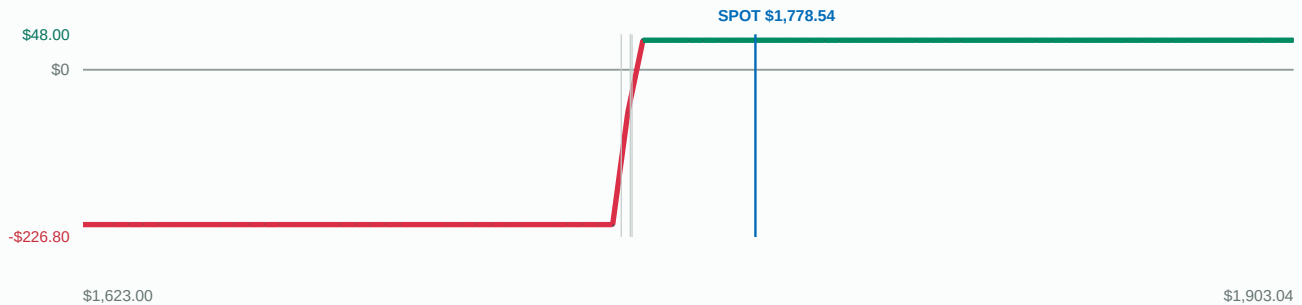


Reference spread payoff

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

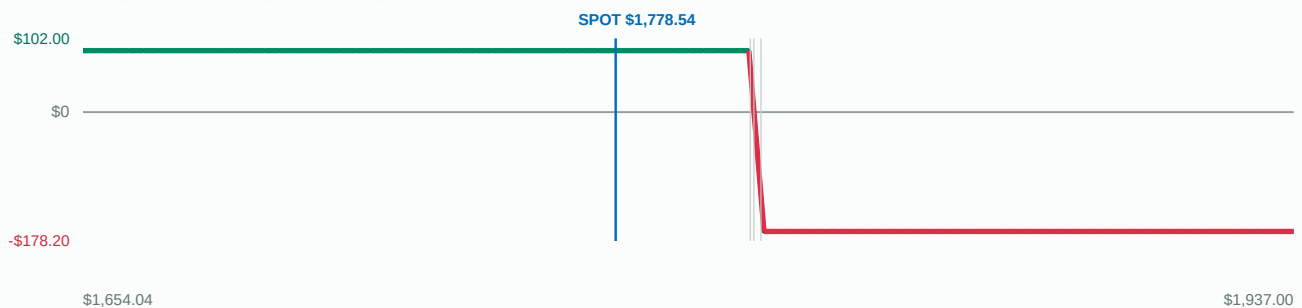
Bull Put Spread reference

Short \$1,750.00 | Long \$1,747.50 | Width \$2.50 | Net credit \$0.40



Bear Call Spread reference

Short \$1,810.00 | Long \$1,812.50 | Width \$2.50 | Net credit \$0.85



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	9.62
VIX	15.70
VVIX	88.65
SKEW index	141.84
Observation confidence	high
Option quote quality	reliable



Event and tail-risk context (continued)

Known event windows and broad volatility conditions

FIELD	VALUE
Contracts observed	112
Contracts with quotes	112

Strategy fit

Generalized structure fit; not a personalized recommendation

Market structure

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Options context

ASML Shows Signs of Strength Despite Recent Pullback

Wheel context

The upcoming earnings report on October 14th is a key catalyst for the stock. A positive beat and firm guidance on 2027 capacity could lead to a bounce.

Observed evidence

ASML is trading near its 50-day moving average, suggesting potential support. | Analysts maintain a Strong Buy rating with price targets clustered around \$2,100. | Strong fundamentals include a market cap of roughly \$690B and a forward P/E of about 33. | Positive sentiment is driven by anticipation for continued EUV demand fueled by AI chip manufacturing.

Principal risks to monitor

A disappointing earnings report or cautious guidance could trigger a sharp drawdown.



Fundamentals and events

Business quality, valuation and upcoming event context

Market capitalization	P/E (TTM)
\$625.08B	60.00
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%	2.13
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	101.1%
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	Oct 8, 2026 9:45 AM EDT
Covered Call 2026-10-09	
At signal \$1,807.21 Current \$1,782.89	
SHORT Option \$1,807.50 B \$16.20 / A \$18.00	
Conservative CR \$17.10	



Complete technical details

Full supporting indicator set used by the symbol detail experience

Volatility and options market

Price movement and premium conditions

ATR	\$51.53
ATR as % of price	2.9%
Volatility environment	medium
Current IV	46.2%
IV rank	40 / 100
IV percentile	49 / 100
Technical Snapshot IV source	Private fundamentals snapshot
Technical Snapshot IV observed at	Oct 8, 2026 3:51 PM EDT

Technical health and risk radar

Derived indicator health and event context

Overall health	87 / 100
Trend health	92 / 100
Momentum health	93 / 100
Volatility health	66 / 100
Structure health	92 / 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)	\$1,740.45 / \$1,736.03 / \$1,558.21
EMA (9 / 21)	\$1,800.17 / \$1,768.83
Bollinger upper / middle / lower	\$1,918.88 / \$1,740.45 / \$1,562.02



Structural indicator levels (continued)

Moving averages, volatility bands and observed trading ranges

FIELD	VALUE
Bollinger %B	0.582
True high / low	\$1,842.53 / \$1,763.23
5-day true high / low	\$1,873.50 / \$1,763.23

Three-day indicator history

Short-horizon change and the underlying three-session observations

INDICATOR	3-DAY CHANGE	SESSION 1 / 2 / 3
SMA20	3.784	-
SMA50	4.133	-
MVWAP20	4.873	-
MACD	-1.623	-
RSI	-4.156	-
Volume	167381.670	-
ATR	0.722	-
T1	-	34.02 / 1735.12 / 1834.10 / 1785.74
T2	-	35.71 / 1732.10 / 1870.00 / 1819.09
T3	-	34.37 / 1726.10 / 1869.67 / 1841.80



Detailed options evidence

Supporting option-chain, execution and data-quality observations

Underlying price at observation	\$1,778.54
Options Snapshot IV sources	ATM: option chain Rank/percentile: fundamentals
Options Snapshot IV observed at	Oct 8, 2026 2:51 PM EDT
Options data coverage	100.0%
SKEW regime	HIGH TAIL RISK SKEW
VVIX regime	VVIX FALLING
Front expiration / DTE	2026-10-09 1 DTE
Front at-the-money IV	45.9%
25-delta skew	0.17
Put / Call 25-delta	\$1,750.00 Delta -0.247 / \$1,810.00 Delta 0.249
Median option bid/ask spread	18.7%
Bid/ask spread	-
Contracts observed / quoted	112 / 112

Price context

Last Price: 1,778.54 | Bid: 1,778.42 | Ask: 1,779.22 | Previous Close: 1,804.96 | Change: -26.42 |
Daily change: -1.46% | Update Time: 2026-10-08T14:51:02.025172-04:00 | Latest History Date: 2026-10-08
| Latest History Price: 1,778.54

Historical context

Trading-day sample: 60 sessions | First Date: 2026-07-16 | Latest Date: 2026-10-08 | Latest Price:
1,778.54 | Max Drawdown 60d Percent: -16.35%

Fundamental context

Current Iv Percent: 45.40% | Iv Rank: 37.97 | Iv Percentile: 45.82 | 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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