



ASML Holding NV / ASML

Equity | Generated Oct 29, 2026 11:30 PM EDT

Current price	Daily move	Bid / Ask	Previous close
\$1,599.57	-63.28 -3.81%	\$1,592.00/\$1,605.48	\$1,662.85

Market	NYSE
Industry	Semiconductors
Market data as of	Oct 29, 2026 11:30 PM EDT

JW Intelligence Report

Complete | 3 of 3 sections | Oct 29, 2026 7:50 PM EDT

JW Rank	Rank label	Confidence	IV percentile
58.1 / 100	Balanced	high	16 / 100
Model reference	Upside scenario	Risk reference	Wheel strategy fit
\$1,645.00	\$1,725.00	\$1,585.00	62 / 100

Options stance	bullish
Tail-risk safety	56 / 100
JW Rank data coverage / as of	100.0% Oct 29, 2026 7:50 PM EDT

Key insight

ASML Option Market Prices in Strong Fundamentals and Growth Potential

Market read

The ASML option market displays a bullish sentiment, reflecting confidence in the company's strong fundamentals and future growth prospects. High implied volatility suggests anticipation of significant price movement, potentially driven by upcoming earnings results and continued demand for EUV lithography machines.

Strategy context

The term structure of implied volatility is backwardated, indicating higher near-term volatility expectations compared to longer-dated options.



JW AI conclusions

Short- and medium-term model interpretation

AI context bias

Bearish

AI analysis updated

Oct 29, 2026 2:19 PM EDT

Short-term scenario

Cautious tactical long only on weakness; mixed technicals and nearby resistance limit conviction for a strong 1-3 week advance. High uncertainty around whether the current bounce holds or fails at intermediate moving averages.

Three-month outlook

Fundamentals look constructive given the EUV monopoly, raised guidance, margin strength, and multi-year demand visibility from AI-related semiconductor spending, which underpins many analyst Buy ratings and higher price targets. Offsetting factors include an elevated valuation that leaves limited room for delivery misses, capacity constraints that could delay recognized revenue, geopolitical/export risks (including China exposure and IP concerns), and recent price volatility after a pullback from highs. Base case is range-bound to modestly higher if Q4 execution meets guidance, but downside is plausible if AI capex momentum fades or supply issues persist. Uncertainty is material; this is not a high-conviction directional forecast.

Market sentiment

Mixed and cautious. Some investors emphasize the EUV near-monopoly and real order visibility tied to AI capex as distinct from pure hype. Others flag China IP/copy risk, prefer waiting for pullbacks toward 1500-1340 zones, or note short-term technical resistance and a recent bearish lean. Engagement on recent posts is generally low; sentiment is not uniformly bullish.

Supporting evidence

ASML's recent Q3 2026 earnings beat expectations with record sales and raised full-year guidance. | The company enjoys a near-monopoly in the EUV lithography market, driven by strong demand from AI chip manufacturers. | Analysts maintain largely positive outlooks for ASML, with most rating it as a Strong Buy or Buy and setting price targets well above current levels.

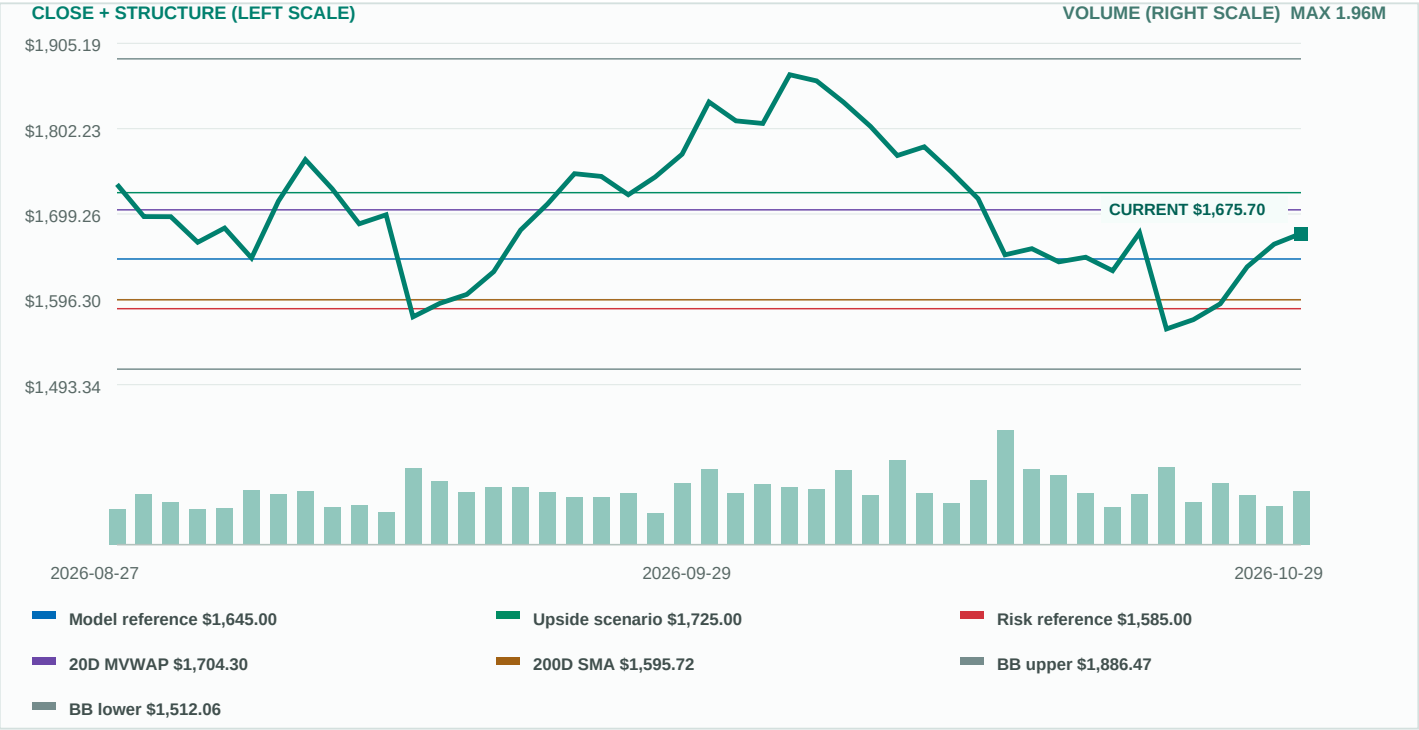
Risk watch

Valuation concerns remain, with ASML trading at a high P/E ratio. | Geopolitical risks and potential supply chain disruptions could impact future growth.



Enhanced price structure

45 trading days with volume, model levels and current technical reference bands

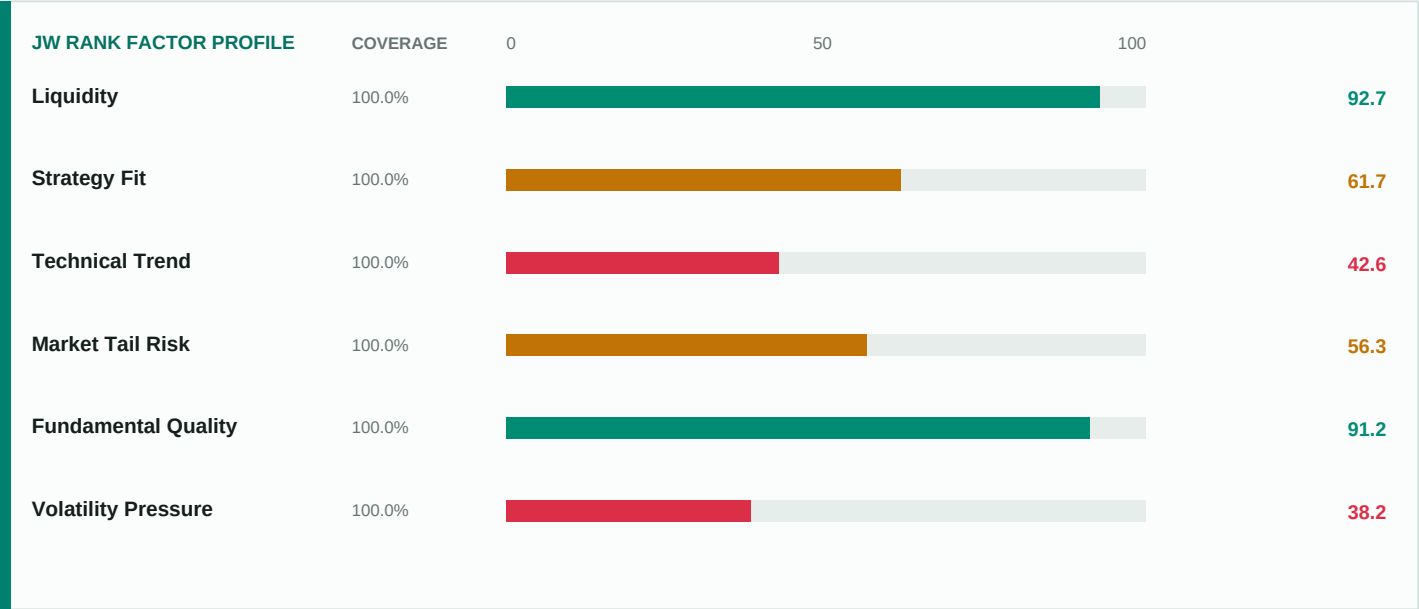


45 complete trading-session observations



JW Rank factors

Score, source coverage and interpretation for each decision factor



Decision summary

Primary model reads before the detailed indicator appendix

Momentum

bullish_recovery

Institutional flow

Below MVWAP

Structure

Above 200D trend

Volatility

medium



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)	55.31 / 48.92 / 48.28
RSI velocity	3.65
MACD line / signal / histogram	-29.62 / - / -27.16
MACD acceleration	3.56
Stochastic K / D	41.25 / 28.66

Institutional footprints

Volume-weighted cost, price location and flow

Current read	Below institutional MVWAP Distribution bias
Institutional flow	-7.59
20-day MVWAP	\$1,704.30
Price vs 20-day MVWAP	-6.15%
Daily reference VWAP	\$1,672.21
Price vs daily reference	-4.34%
Volume	908.90K

Structural context

Long-term trend and volatility boundaries

Current read	Above 200-day trend Negative macro velocity
Macro velocity	-8.01
20-day / 200-day SMA	\$1,699.27 / \$1,595.72
Bollinger range	\$1,512.06 - \$1,886.47
Bollinger position	0.437



Options and volatility intelligence

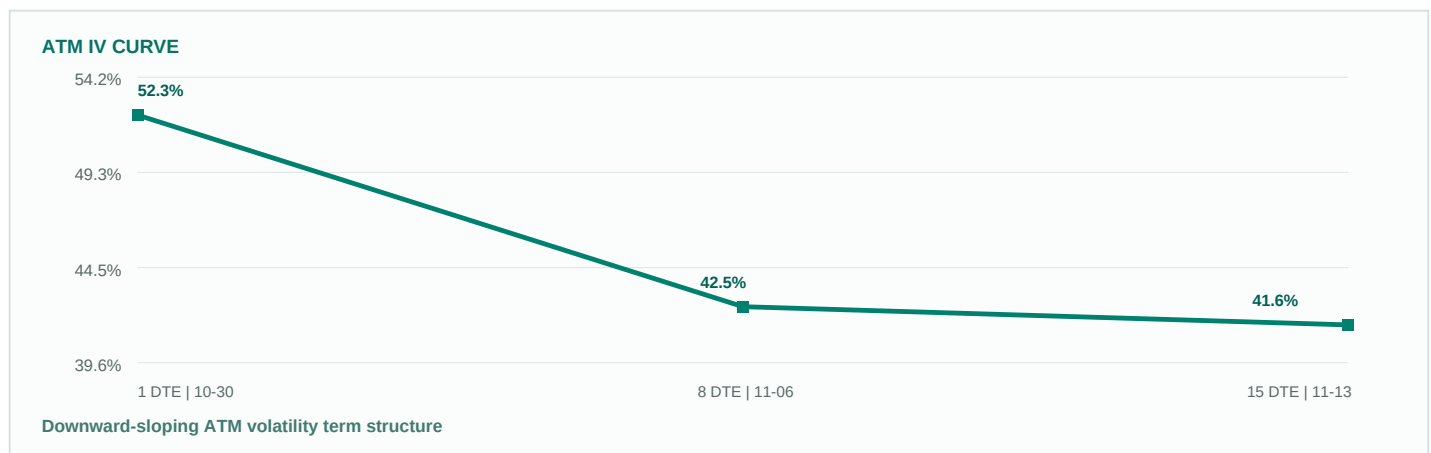
Structure, premium conditions and principal risks

IV rank	IV percentile	VVIX	SKEW
22 / 100	16 / 100	95.19	148.74

Market regime	Calm
Tail-risk regime	NORMAL TAIL RISK
Term structure	backwardation
Term slope	-10.71 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 29, 2026 2:49 PM EDT
Options data quality	Coverage 100.0%

Option term structure

ATM implied-volatility curve by days to expiration

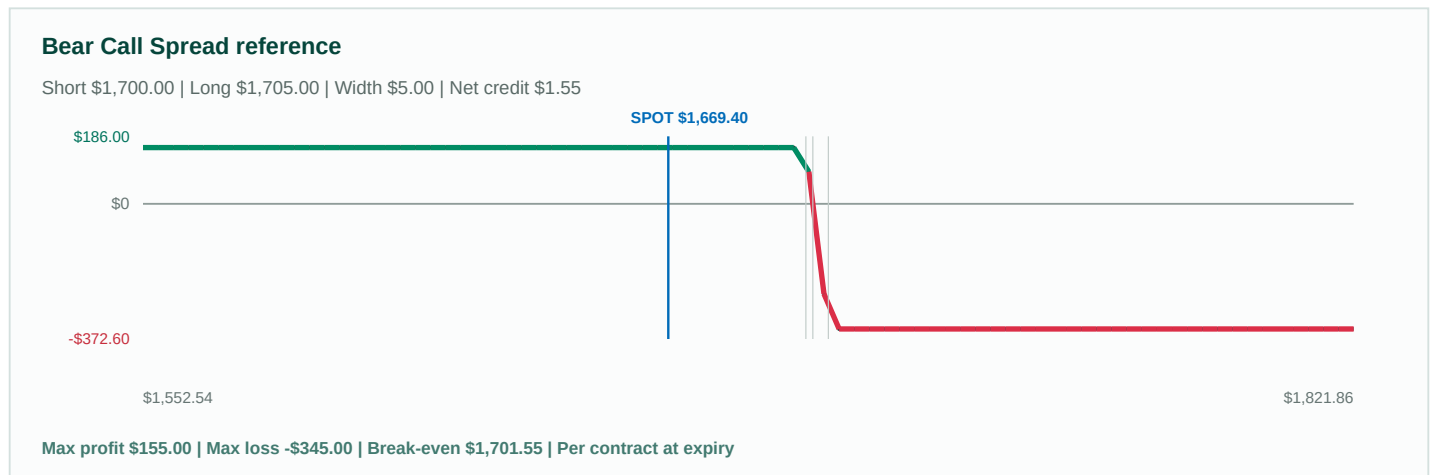


EXPIRATION	DTE	ATM IV	STATE
2026-10-30	1	52.3%	-
2026-11-06	8	42.5%	-
2026-11-13	15	41.6%	-



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	9.78
VIX	16.89
VVIX	95.19
SKEW index	148.74
Observation confidence	high
Option quote quality	reliable
Contracts observed	140
Contracts with quotes	140

Strategy fit

Generalized structure fit; not a personalized recommendation

Market structure

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Options context

ASML Option Market Prices in Strong Fundamentals and Growth Potential

Wheel context

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Observed evidence

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Principal risks to monitor

Valuation concerns remain, with ASML trading at a high P/E ratio. | Geopolitical risks and potential supply chain disruptions could impact future growth.



Fundamentals and events

Business quality, valuation and upcoming event context

Market capitalization	P/E (TTM)
\$569.00B	53.90
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%	2.02
52-week range	
\$822.20 - \$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	60.8%
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

<div>ASML Covered Call signal</div> <div>Covered Call 2026-10-30</div> <div>At signal \$1,657.12 Current \$1,599.57</div> <div>SHORT Option \$1,660.00 B \$20.30 / A \$22.40</div> <div>Conservative CR \$21.35</div>	Oct 29, 2026 9:39 AM EDT
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Complete technical details

Full supporting indicator set used by the symbol detail experience

Volatility and options market

Price movement and premium conditions

ATR	\$52.43
ATR as % of price	3.1%
Volatility environment	medium
Current IV	39.2%
IV rank	22 / 100
IV percentile	16 / 100
Technical Snapshot IV source	Private fundamentals snapshot
Technical Snapshot IV observed at	Oct 29, 2026 3:50 PM EDT

Technical health and risk radar

Derived indicator health and event context

Overall health	81 / 100
Trend health	78 / 100
Momentum health	89 / 100
Volatility health	63 / 100
Structure health	94 / 100
Earnings risk / date	unknown 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)	\$1,699.27 / \$1,708.40 / \$1,595.72
EMA (9 / 21)	\$1,645.92 / \$1,674.83
Bollinger upper / middle / lower	\$1,886.47 / \$1,699.27 / \$1,512.06



Structural indicator levels (continued)

Moving averages, volatility bands and observed trading ranges

FIELD	VALUE
Bollinger %B	0.437
True high / low	\$1,690.10 / \$1,650.82
5-day true high / low	\$1,690.10 / \$1,550.00

Three-day indicator history

Short-horizon change and the underlying three-session observations

INDICATOR	3-DAY CHANGE	SESSION 1 / 2 / 3
SMA20	-8.007	-
SMA50	-3.091	-
MVWAP20	-7.592	-
MACD	3.559	-
RSI	3.646	-
Volume	-48627.330	-
ATR	-0.795	-
T1	-	-34.26 / 1710.87 / 1673.06 / 1635.57
T2	-	-38.38 / 1716.89 / 1643.67 / 1590.90
T3	-	-40.30 / 1727.07 / 1612.00 / 1571.80



Detailed options evidence

Supporting option-chain, execution and data-quality observations

Underlying price at observation	\$1,669.40
Options Snapshot IV sources	ATM: option chain Rank/percentile: fundamentals
Options Snapshot IV observed at	Oct 29, 2026 2:49 PM EDT
Options data coverage	100.0%
SKEW regime	HIGH TAIL RISK SKEW
VVIX regime	VVIX FALLING
Front expiration / DTE	2026-10-30 1 DTE
Front at-the-money IV	52.3%
25-delta skew	0.33
Put / Call 25-delta	\$1,640.00 Delta -0.260 / \$1,700.00 Delta 0.266
Median option bid/ask spread	6.9%
Bid/ask spread	-
Contracts observed / quoted	140 / 140

Price context

Last Price: 1,669.40 | Bid: 1,668.80 | Ask: 1,670.00 | Previous Close: 1,662.85 | Change: 6.55 | Daily change: 0.39% | Update Time: 2026-10-29T14:49:16.972408-04:00 | Latest History Date: 2026-10-29 | Latest History Price: 1,669.32

Historical context

Trading-day sample: 60 sessions | First Date: 2026-08-06 | Latest Date: 2026-10-29 | Latest Price: 1,669.32 | Max Drawdown 60d Percent: -17.13%

Fundamental context

Current Iv Percent: 39.21% | Iv Rank: 21.52 | Iv Percentile: 15.94 | Next Earnings Date: 2026-10-14 | Ex Dividend Date: 2026-10-26



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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