Equity Kinetics Monthly

August 2026

Key Takeaways:

- **August Equity Kinetics data showed a positive overall average return of 3.0693%, with long signals averaging 4.92% and short signals averaging 1.83% across the selected S&P 500 constituents.**
- **Equity Kinetics users can expand this view beyond the stocks highlighted here by using stock- and trade-side data to analyze a broader universe of securities.**

DTCC Equity Kinetics is a service market participants rely on for a better understanding of the U.S. Equity Markets.

Each month this publication highlights key metrics derived from the service to illustrate use cases.

EKDC Highlights

One of the data elements in Equity Kinetics that users find valuable is consolidated volumes of activity at a stock and trade side level, as this gives a perspective on market sentiment.

Each month we look at the performance of the Equity Kinetics Golden Cross[1] and Death Cross (EKDC) and review the returns for select stocks in the S&P 500. These are derived from technical analysis know as the Golden Cross and Death Cross.[2]

What is the EKDC? The EKDC takes the ratio of the sell and short sell volumes and calculates the 50 day and 200 day moving averages of both. Then the 50dma is divided by the 200dma to create a ratio. When this ratio is above 1 the EKDC is viewed as positive, while when below 1 negative. In the market highlights section we will look at a group of stocks from the S&P 500[3] index and these signals appears in the early part of month, as compared to their stock performance over the entire month.

The EKDC uses a 10% stop loss on any position in calculating returns. All data points derived from DTCC Equity Kinetics, unless noted otherwise.

1. https://www.investopedia.com/terms/g/goldencross.asp
2. https://www.investopedia.com/terms/d/deathcross.asp
3. https://en.wikipedia.org/wiki/List_of_S%26P_500_companies

DTCC is publishing monthly reports to provide insights how users can better understand equity markets using Equity Kinetics.

The data comes from our DTCC Money Market Kinetics service.

Learn more about DTCC Money Market Kinetics

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The following stocks were the 10 Best and Worst Performers in the S&P 500 during August 2026.

Ticker	Actual Return	EK Signal	EK VWAP – 08/05/2026	EK VWAP - 08/31/2026	^EKDC Return
APP	-23.65%	Long	345.40	310.92	-9.98%
COIN	25.36%	Short	151.93	185.02	21.78%
DVA	-25.73%	Long	181.42	176.63	2.64%
EIX	-24.20%	Short	68.50	54.47	20.47%
IT	30.56%	Short	187.39	198.16	-5.75%
HONA	-22.34%	Short	161.03	158.35	-1.66%
MRNA	151.75%	Short	57.97	140.18	-10.00%
NRG	-20.91%	Short	120.07	109.70	-8.64%
NEM	33.03%	Short	112.54	125.94	-10.00%
PCG	-21.98%	Long	17.43	13.44	22.91%
PLTR	42.71%	Long	169.17	186.17	10.05%
PSKY	35.37%	Short	9.27	10.95	-10.00%
CRM	37.72%	Long	192.23	259.17	34.83%
NOW	27.00%	Long	124.45	147.27	-10.00%
LUV	-17.37%	Long	46.95	38.68	17.62%
SMCI	30.40%	Short	30.65	37.16	-10.00%
TPR	-20.62%	Long	162.20	123.09	24.12%
TTD	-25.29%	Short	13.65	13.82	1.20%
VEEV	37.29%	Short	228.90	286.00	-10.00%
APTV	-21.18%	Short	48.91	44.89	-8.21%

Legend:

top movers, largest quarterly changes, or extremes

EK Return Average	3.0693%
EK Long Return Avg	4.92%
EK Short Return Average	1.83%
S&P500^^	3.00%