Equity Kinetics Monthly

June 2026

Key Takeaways:

- **June Equity Kinetics data showed a positive overall average return of 7.31%, with long signals averaging 8.96% and short signals averaging 5.67% across the selected S&P 500 constituents.**
- **June showed a more balanced contribution across long and short signals, whereas May's results were more heavily driven by long-signal performance.**
- **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 June 2026.

Ticker	Actual Return	EK Signal	EK VWAP - 06/05/2026	EK VWAP - 06/30/2026	^EKDC Return	12-Month High	12-Month Low
ADBE	-24.94%	Long	252.66	204.05	-10.00%	252.66	204.05
AMAT	59.45%	Long	462.44	725.92	56.98%	462.44	725.92
TECH	38.49%	Short	51.86	70.69	-10.00%	51.86	70.69
CRL	24.31%	Long	182.80	225.83	23.54%	182.80	225.83
CTSH	-32.40%	Short	53.18	38.39	27.81%	53.18	38.39
GLW	46.85%	Short	180.96	258.12	-10.00%	180.96	258.12
IT	-26.78%	Short	163.52	129.82	20.61%	163.52	129.82
INTC	26.42%	Short	101.98	138.86	-10.00%	101.98	138.86
INTU	-26.10%	Long	297.02	261.83	-10.00%	297.02	261.83
LRCX	36.79%	Long	309.19	431.63	-10.00%	309.19	431.63
MRVL	37.45%	Long	281.68	294.26	-4.46%	281.68	294.26
MRNA	55.81%	Short	48.17	71.08	-10.00%	48.17	71.08
ORCL	-39.07%	Short	216.70	146.83	32.24%	216.70	146.83
PLTR	-27.17%	Long	136.83	116.72	-10.00%	136.83	116.72
CRM	-24.72%	Long	186.94	156.25	-10.00%	186.94	156.25
SNDK	25.88%	Long	1604.26	2205.49	37.48%	1604.26	2205.49
NOW	-27.41%	Long	114.28	98.38	-10.00%	114.28	98.38
SMCI	-38.20%	Long	42.45	29.24	-10.00%	42.45	29.24
TER	30.43%	Long	364.81	480.02	31.58%	364.81	480.02
ACN	-36.51%	Short	178.43	124.04	30.48%	178.43	124.04

Legend:

top movers, largest quarterly changes, or extremes

EK Return Average	7.31%
EK Long Return Avg	8.96%
EK Short Return Average	5.67%
S&P500^^	-1.34%