Equity Kinetics Monthly

May 2026

Key Takeaways:

- **May Equity Kinetics data showed a positive overall average return of 4.6%, with long signals averaging 12.03% and short signals averaging -0.31% 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 May 2026.

Ticker	Actual Return	EK Signal	EK VWAP - 05/07/2026	EK VWAP - 05/31/2026	^EKDC Return	12th Month High	12th Month Low
AZO	-18.10%	Long	3541.04	2952.79	-10.00%	3541.04	2952.79
BSX	-15.06%	Short	57.03	48.49	14.97%	57.03	48.49
CHTR	-16.84%	Long	160.48	142.92	-10.00%	160.48	142.92
CRWD	58.16%	Short	499.67	718.70	-10.00%	499.67	718.70
DDOG	73.33%	Short	185.65	243.23	-10.00%	185.65	243.23
DELL	99.32%	Short	231.52	417.58	-10.00%	231.52	417.58
DOW	-16.35%	Short	37.33	33.79	9.49%	37.33	33.79
FTNT	58.72%	Short	108.82	136.73	-10.00%	108.82	136.73
HPE	50.80%	Short	29.64	43.21	-10.00%	29.64	43.21
HII	-14.46%	Long	315.20	308.12	-2.25%	315.20	308.12
PODD	-18.12%	Long	160.25	143.83	-10.00%	160.25	143.83
INTU	-17.51%	Short	406.55	327.60	19.42%	406.55	327.60
LDOS	-13.96%	Long	131.54	128.65	-2.19%	131.54	128.65
MU	79.96%	Long	653.17	962.16	47.31%	653.17	962.16
NTAP	60.29%	Long	113.20	179.26	58.36%	113.20	179.26
PANW	52.52%	Short	195.60	276.30	-10.00%	195.60	276.30
SNDK	50.31%	Long	1341.76	1677.66	25.03%	1341.76	1677.66
SMCI	68.75%	Short	34.13	46.39	-10.00%	34.13	46.39
TRMB	-17.53%	Short	62.57	56.20	10.19%	62.57	56.20
ZTS	-32.04%	Short	88.61	77.80	12.20%	88.61	77.80

Legend:

top movers, largest quarterly changes, or extremes

EK Return Average	4.6261%
EK Long Return Avg	12.03%
EK Short Return Average	-0.31%
S&P500^^	4.90%