

## HighGravityData Weekly Cross-Asset Report

Week ending April 03, 2026

A structured read on what matters across markets right now.

### Global Risk Barometer

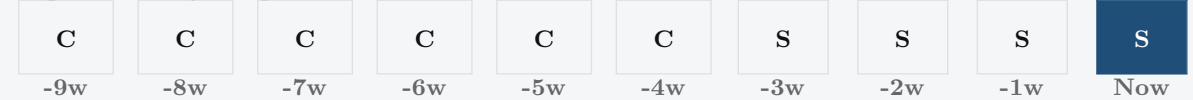
Current State

**STABLE**



Volatility: Low | Correlation: Low | Trend: Mixed | Drawdown: Deep

### Regime History Strip



### Global Regime Dashboard

| Asset       | Volatility | Dispersion | Correlation | Trend  | Regime              |
|-------------|------------|------------|-------------|--------|---------------------|
| Crypto      | 45.1%      | 74.4%      | 0.21        | -25.7% | <b>Stressed</b>     |
| Equities    | 13.3%      | 12.6%      | 0.43        | 2.7%   | <b>Stable</b>       |
| Commodities | 14.6%      | 30.6%      | 0.17        | 9.4%   | <b>Constructive</b> |
| FX          | 1.8%       | 5.3%       | 0.00        | 0.8%   | <b>Stable</b>       |
| Bonds       | 4.3%       | n/a        | n/a         | 2.6%   | <b>Stable</b>       |

### Interpretation

Markets remain stable, with selective leadership. Commodities are providing the cleanest support, while Crypto continues to define downside risk. Conditions favor selective positioning over broad risk-taking.

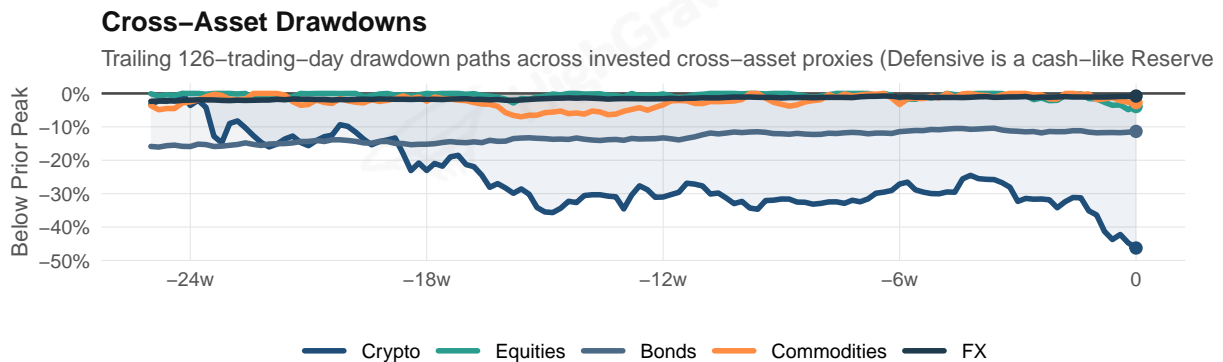
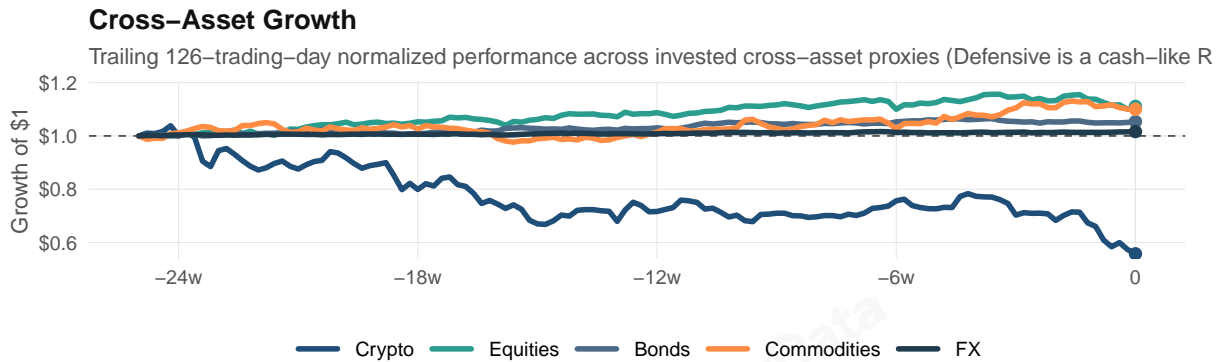
## What matters now

- Commodities remain the strongest source of trend support across markets.
- Crypto continues to define downside risk across markets.
- Cross-asset correlation remains low enough to support selective positioning.
- Commodity drivers matter when they confirm a broader cycle turn and trend persistence across the complex.

## Cross-Asset Behavior

|   |                   |                            |                               |
|---|-------------------|----------------------------|-------------------------------|
| <b>Market Structure Panel</b><br>Leader<br>Equities | Laggard<br>Crypto | Deepest Drawdown<br>Crypto | Diversification<br>Supportive |
|---|-------------------|----------------------------|-------------------------------|

The charts below normalize each benchmark proxy over the same trailing window so the comparison stays focused on path quality.



### Interpretation

Equities has compounded most cleanly over its latest trailing window, while Crypto has absorbed the deepest drawdown. The growth and drawdown panels are normalized over the latest available 126 trading days for each asset class using explicit benchmark-style proxies so the path comparison stays comparable despite uneven artifact recency.