

HighGravityData Crypto Snapshot

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www.highgravitydata.com

Shikhar Kumar, PhD
Founder, HighGravityData

This Week: Selective positioning remains the rule this week - trend support holds, but broad scaling stays constrained.

Crypto Risk Barometer

Current State

FRAGILE

Constructive

Stable

Fragile

Stressed

Volatility: Moderate | Dispersion: High | Trend: Positive | Drawdown: Deep

Condition Summary

Proxy	Volatility	Trend	Drawdown	Dispersion	State
btc_eth_60_40	20.4%	12.3%	-42.5%	58.9%	Fragile

What Changed This Week

- State deteriorated from Stable to Fragile.
- Largest move: volatility moved lower by 19.8%.
- Signal read: volatility 20.4%, trend 12.3%, drawdown -42.5%, dispersion 58.9%.

What This Means for Positioning

Maintain selective exposure and require confirmation before adding risk. Crypto requires strict risk sizing until drawdown pressure resets.

Interpretation

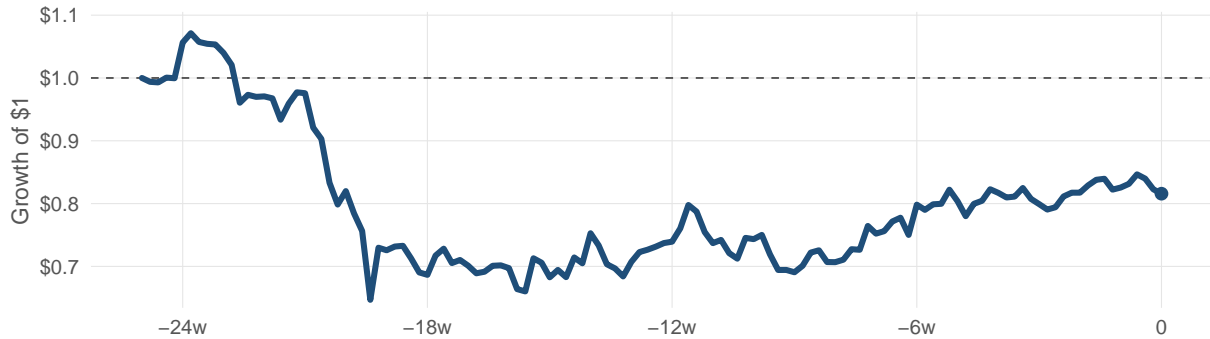
Crypto remains fragile, with positive momentum and drawdown near -42.5%. Drawdown pressure remains unresolved, so treat risk as conviction-sensitive until path damage improves.

Asset Behavior

The proxy below is the free-tier benchmark reference for this asset class: btc_eth_60_40.

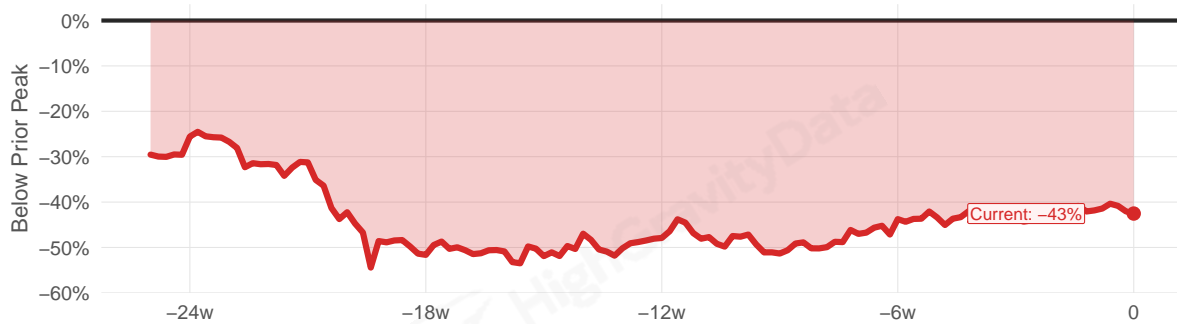
Crypto Growth

Trailing 126-trading-day normalized performance of the btc_eth_60_40.



Crypto Drawdowns

Trailing 126-trading-day drawdown path of the same benchmark proxy. Percent below prior peak. 0% = new high



Interpretation

These panels show the trailing 126-trading-day normalized path of the btc_eth_60_40 used as the free-tier crypto benchmark proxy. The comparison starts at \$1 so readers can focus on path quality and drawdown depth rather than nominal starting level.

Key Risk

Key Risk: Signal structure breaks and trend support fails. Liquidity shocks amplify downside quickly in this regime.