

Calibration Report · Step 2 · Risk & Stops

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1. Context

Symbol	BTC/USDT
Timeframe	4h
Account equity	10000.0

2. Configuration

Stop type	fixed
Risk per trade (%)	0.5
Max position fraction (%)	25.0
Max drawdown (%)	20.0

3. Risk Validation Result

Status	WARNING
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Risk configuration has warnings. Review details before continuing

4. Detailed Checks

Check	Status	Message
data_compatibility	OK	Data quality is compatible with stop evaluation
stop_availability	OK	
stop_sanity	WARNING	Stop distance is very wide and may reduce trade frequency
sizer_feasibility	OK	Risk sizing looks feasible

5. Stop Distance Statistics

Metric	Value (%)
P50 (typical)	200.00%
P90 (wide)	200.00%
P99 (extreme)	200.00%

6. Risk Sizing Breakdown

Position size (ideal) = $10,000 \times 0.50\% \div 200.00\% \approx 25$

Max position size = $10,000 \times 25.00\% = 2,500$

Effective position = $\min(25, 2,500) = 25$

Effective risk = $25 \times 200.00\% \div 10,000 \approx 0.50\%$

7. Stop Configuration Details

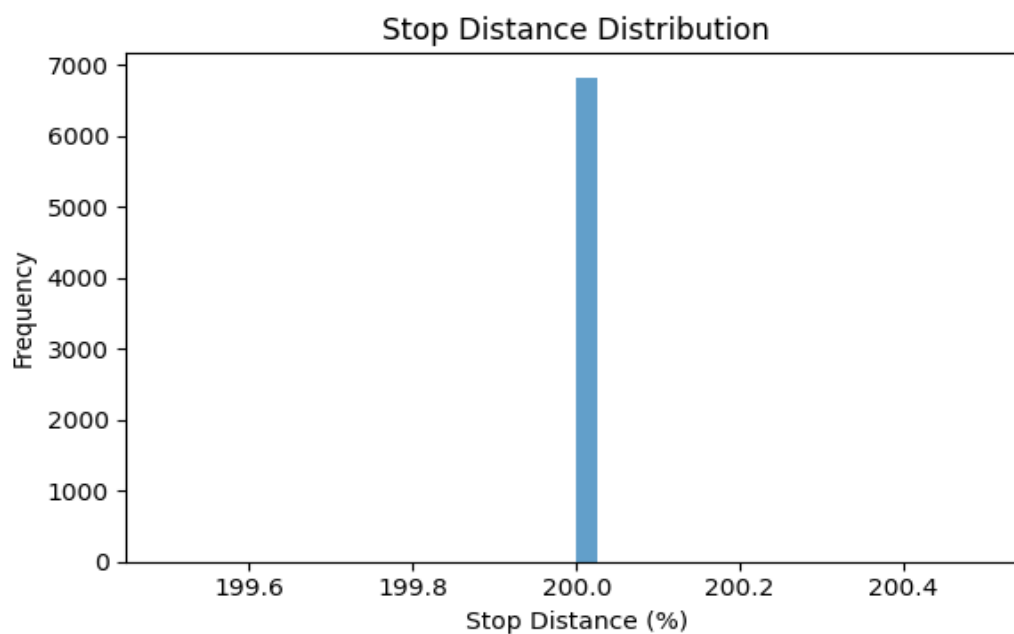
type: fixed

stop_fraction: 2.0

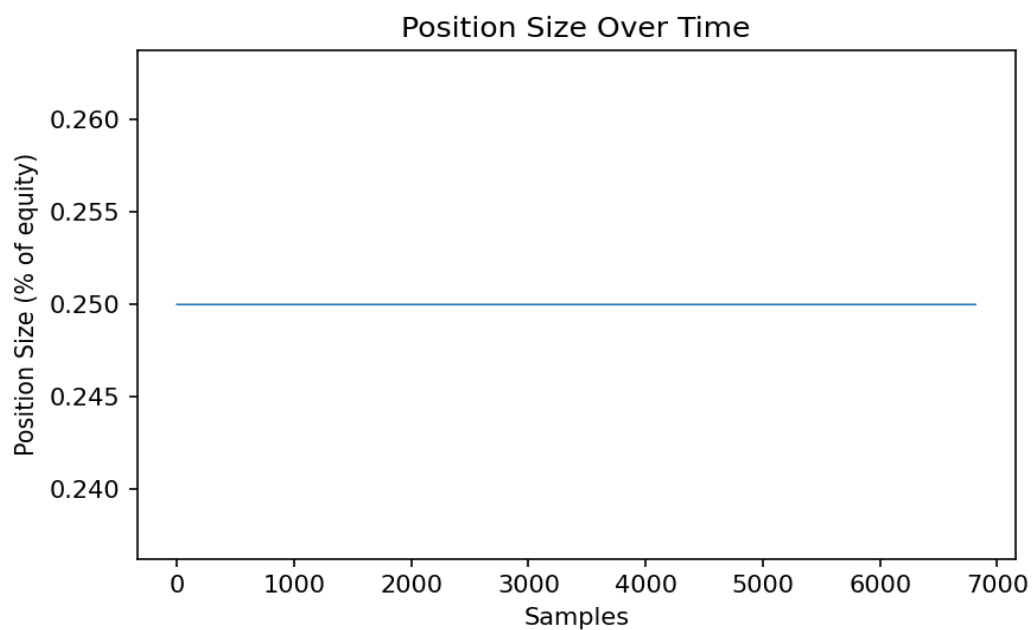
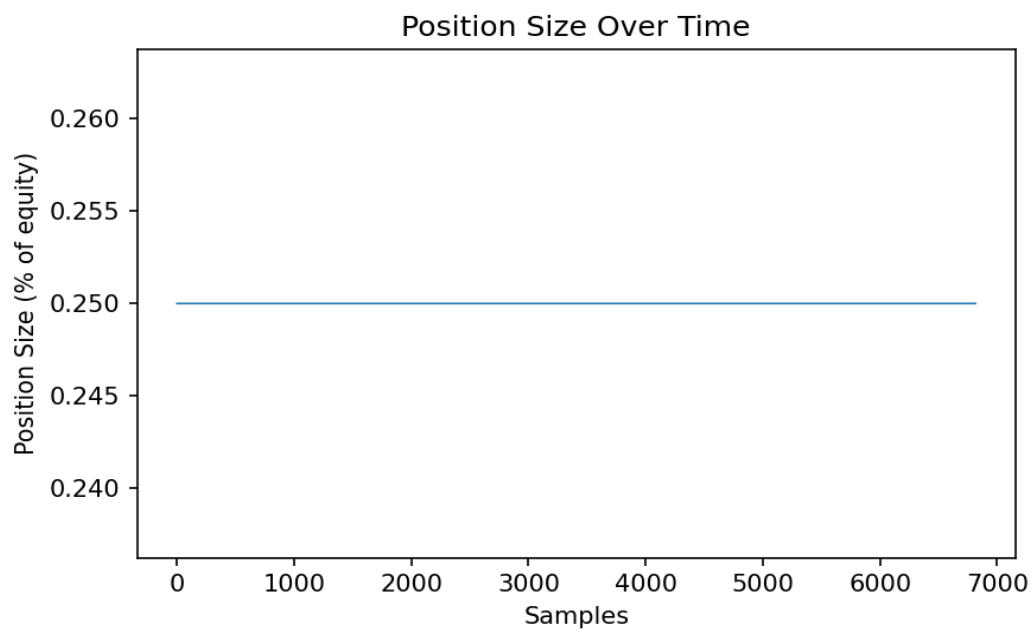
atr_period: None

atr_multiplier: None

6. Stop Distance Distribution



7. Position Size Over Time



8. Effective Risk Over Time

