

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	atr
Risk per trade (%)	0.5
Max position fraction (%)	25.0
Max drawdown (%)	20.0

3. Risk Validation Result

Status	OK
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Risk and stop configuration is compatible with the data

4. Detailed Checks

Check	Status	Message
data_compatibility	OK	Data quality is compatible with stop evaluation
stop_availability	OK	
stop_sanity	OK	Stop distance looks reasonable
sizer_feasibility	OK	Risk sizing looks feasible

5. Stop Distance Statistics

Metric	Value (%)
P50 (typical)	3.79%
P90 (wide)	6.48%
P99 (extreme)	9.87%

6. Risk Sizing Breakdown

Position size (ideal) = $10,000 \times 0.50\% \div 3.79\% \approx 1,318$

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

Effective position = $\min(1,318, 2,500) = 1,318$

Effective risk = $1,318 \times 3.79\% \div 10,000 \approx 0.50\%$

7. Stop Configuration Details

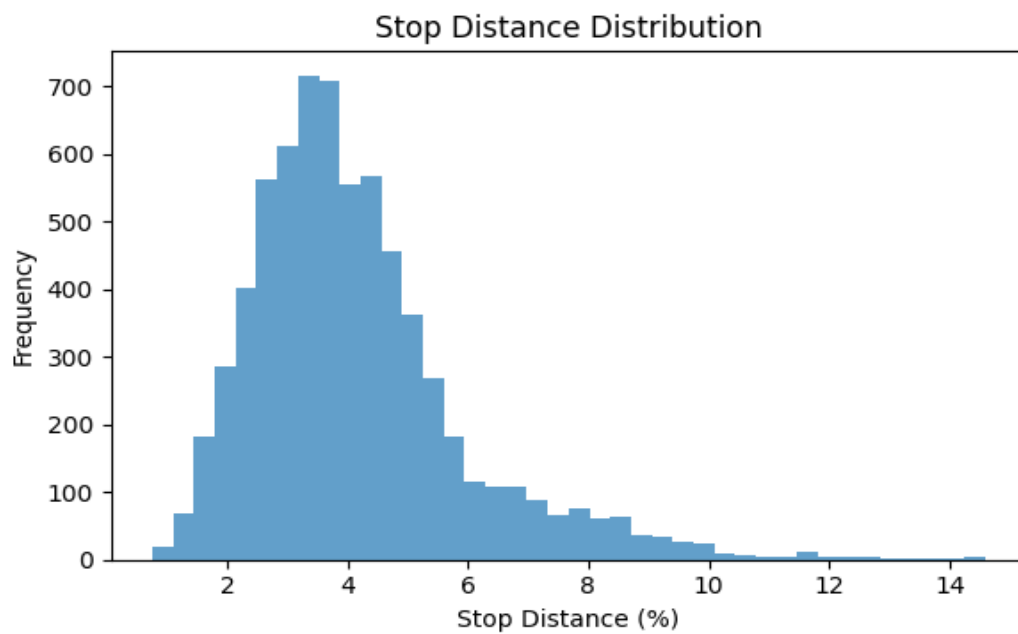
type: atr

stop_fraction: None

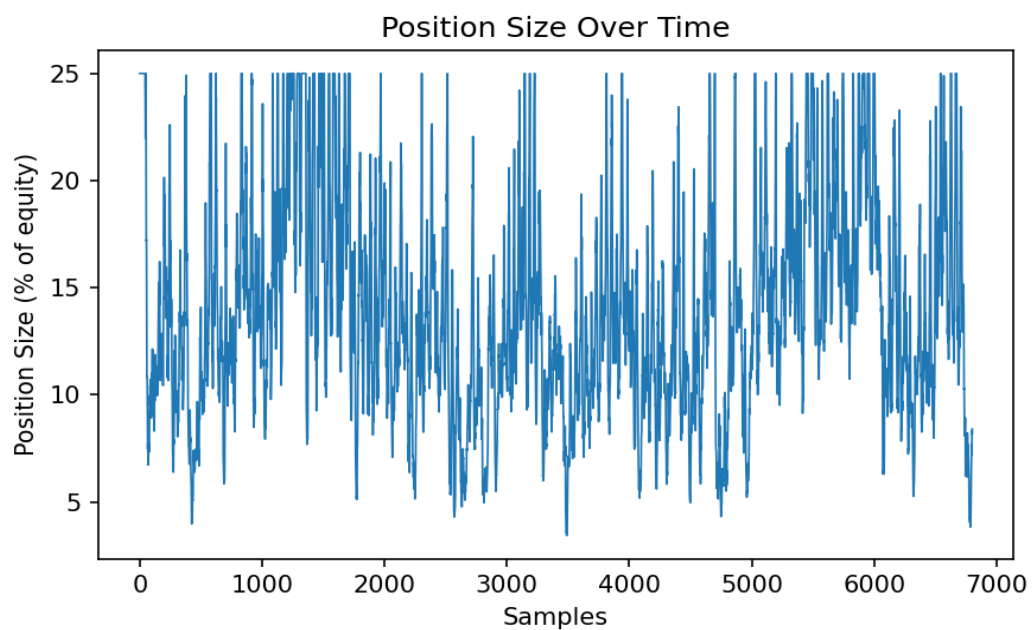
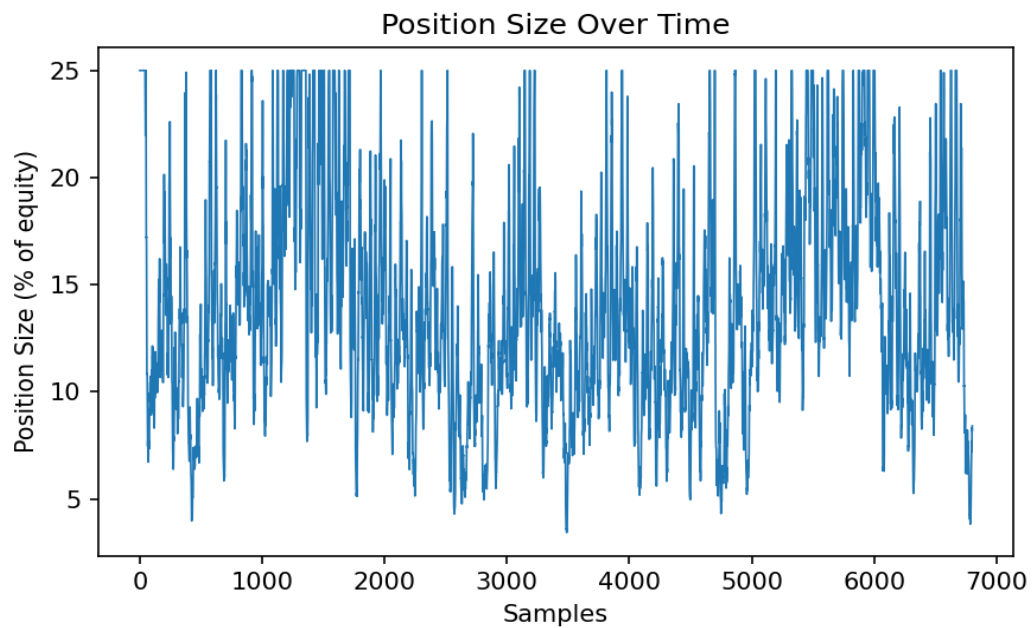
atr_period: 14

atr_multiplier: 3.0

6. Stop Distance Distribution



7. Position Size Over Time



8. Effective Risk Over Time

