

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 |
|--------|----|

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

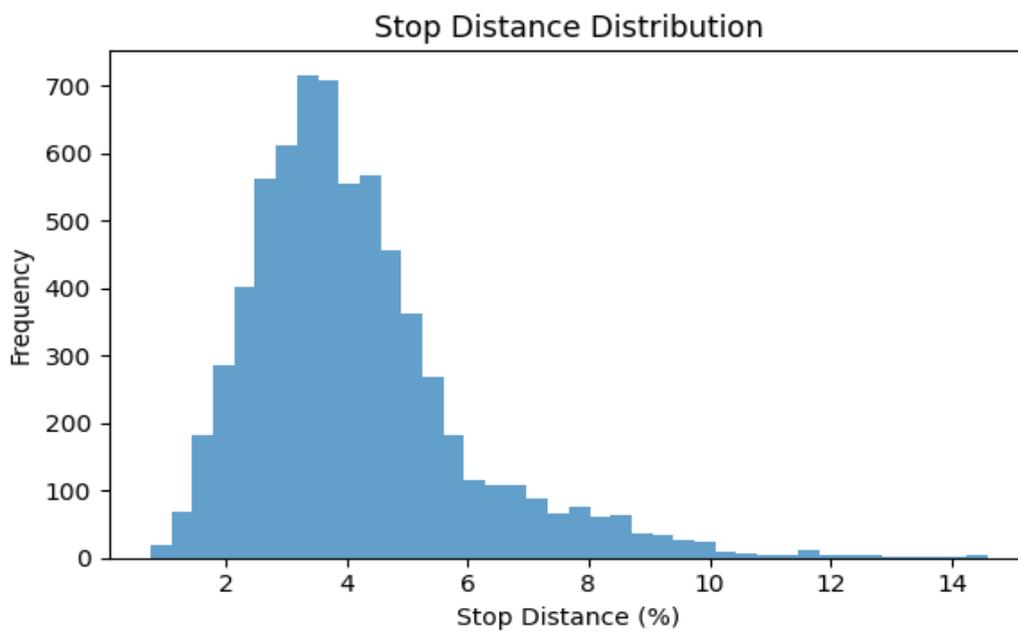
type: atr

stop_fraction: None

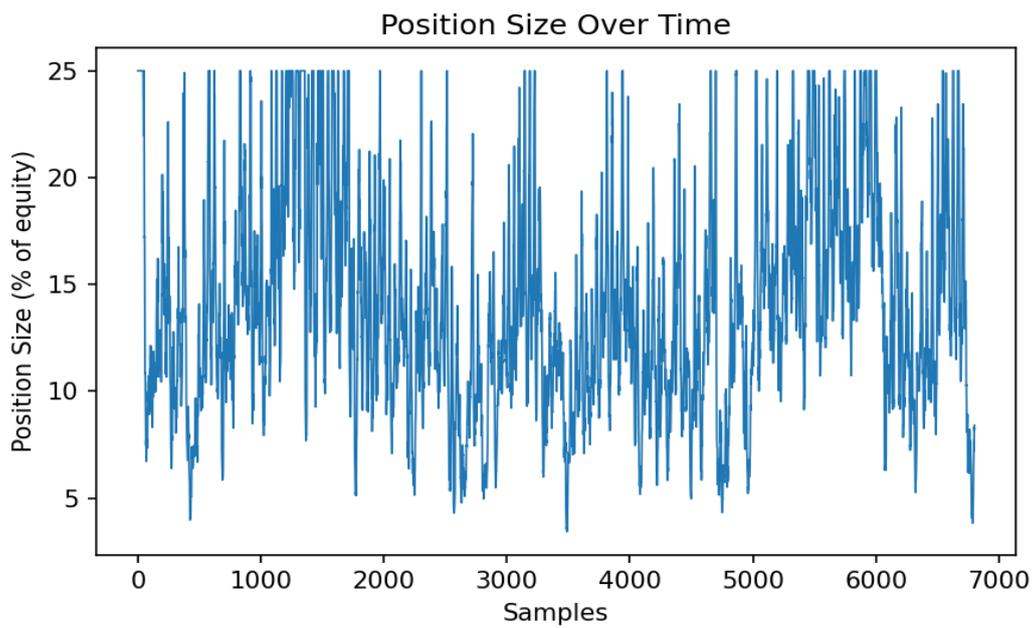
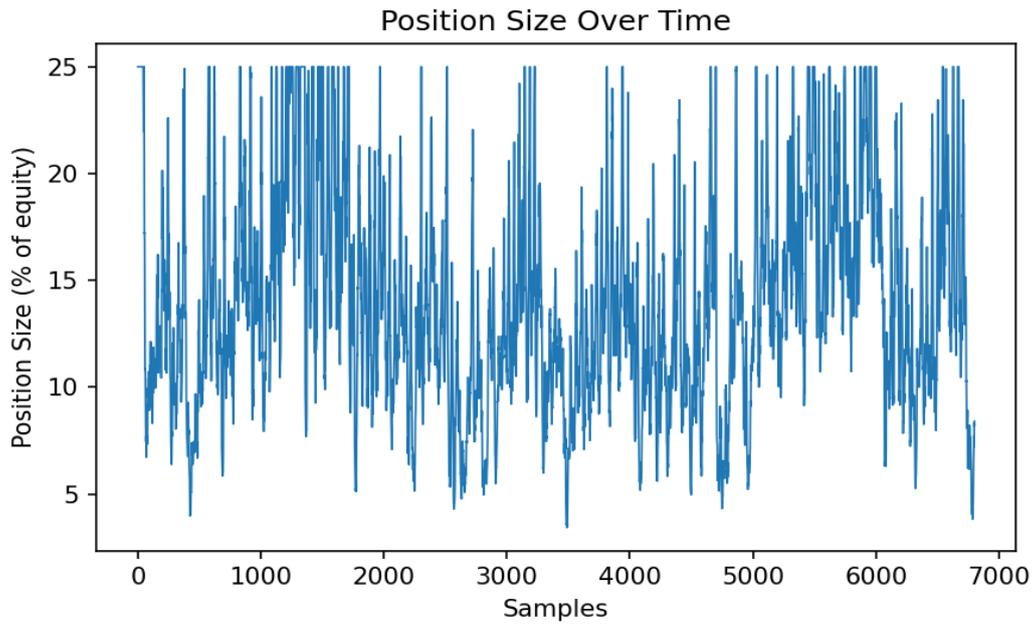
atr_period: 14

atr_multiplier: 3.0

6. Stop Distance Distribution



7. Position Size Over Time



8. Effective Risk Over Time

