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%

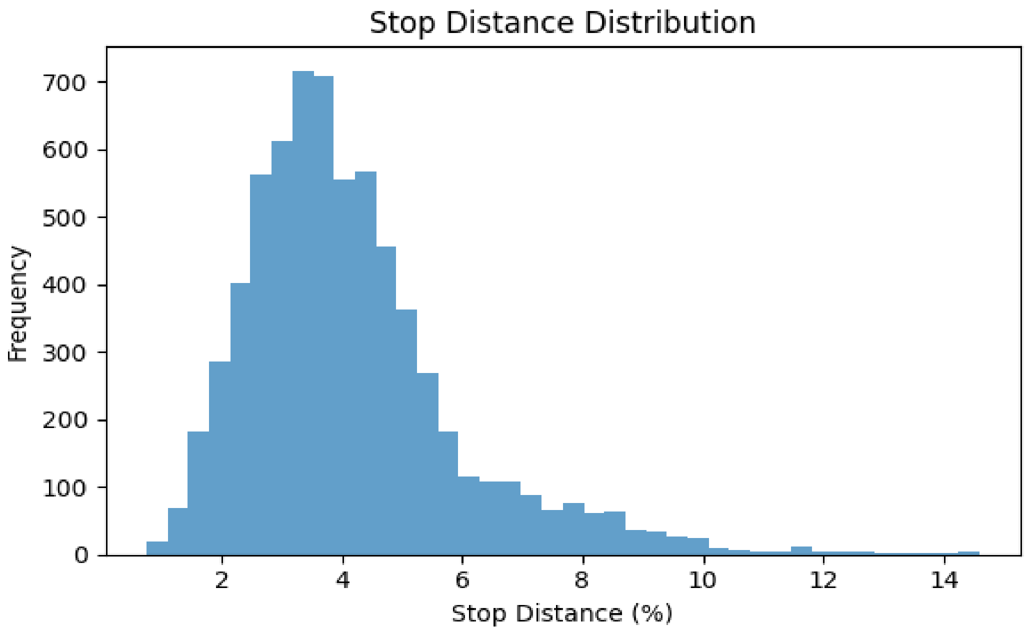
6. Risk Sizing Breakdown

Position size (ideal) = 10,000 × 0.50% ÷ 3.79% ≈ 1,318
Max position size = 10,000 × 25.00% = 2,500
Effective position = min(1,318, 2,500) = 1,318
Effective risk = 1,318 × 3.79% ÷ 10,000 ≈ 0.50%

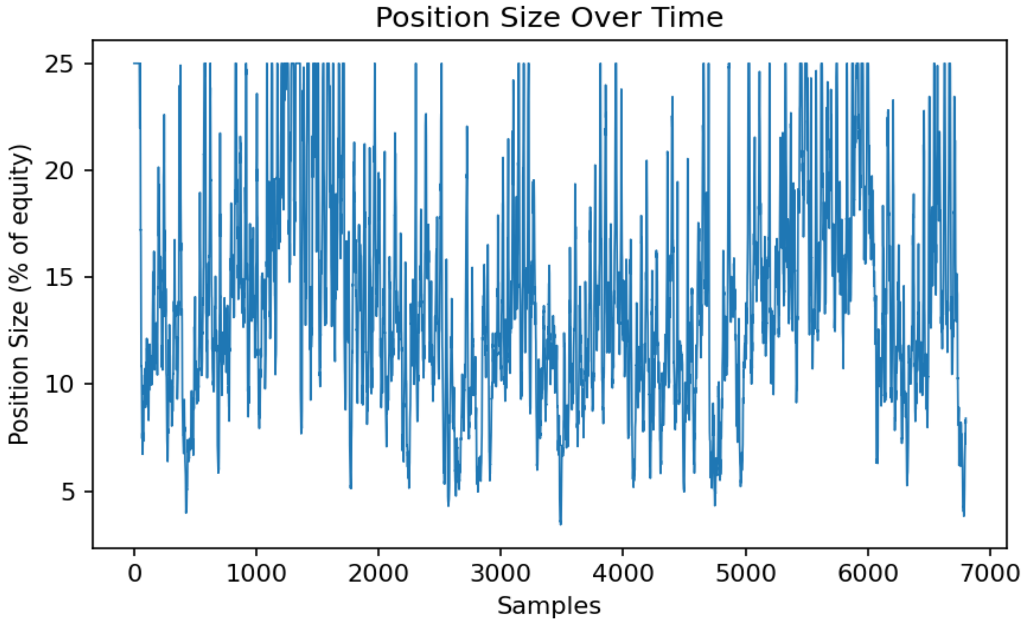
7. Stop Configuration Details

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