

Probably doesn't happen very often, if ever, but you could include the 25% caps on change in stake as well:

$\text{stake_corr} = 1 + (\max(-0.25, \min(0.25, \text{corr_score1})))$ $\text{stake_mmc} = 1 + (\max(-0.25, \min(0.25, \text{mmc_score2})))$ #2x leverage for mmc