

Fixture Mean Reversion

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85/100

Overall overfit risk: High

Higher scores indicate sharper in-sample to out-of-sample degradation.

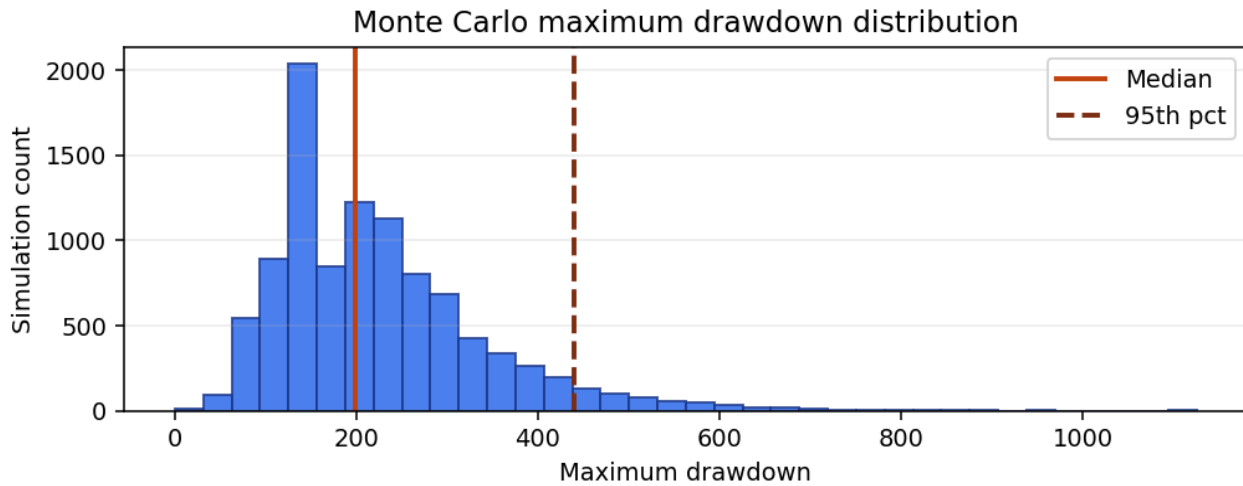
Walk-Forward Split

Overfit score = 30% Sharpe degradation + 25% profit-factor degradation + 20% average-trade P&L; degradation + 15% OOS drawdown pressure + 10% sample-size penalty. Each component is clipped to 0-1, then scaled to 0-100.

Period	Trades	Total P&L	Avg P&L	Sharpe	Profit Factor	Max DD
In Sample	14	\$1,077.00	\$76.93	4.03	8.61	\$64.10
Out of Sample	6	\$-219.60	\$-36.60	-0.93	0.40	\$321.50
All Trades	20	\$857.40	\$42.87	2.04	2.69	\$321.50
OOS vs IS			-147.6%	-123.0%	-95.4%	401.6%

Monte Carlo Drawdown

10,000 bootstrap paths, seeded with 7. Figures show simulated maximum drawdowns from resampled trade P&Ls.;



Metric	Value
5th percentile max drawdown	\$91.30
Median max drawdown	\$198.10
95th percentile max drawdown	\$440.31
Mean max drawdown	\$226.20
Worst simulated max drawdown	\$1,125.90

Pine Static Analysis

Pine Static Analysis				
Severity	Pine Static Analysis Rule	Line	Evidence	Why it matters
low	Missing strategy calc declarations	2	<code>strategy("Fixture Mean Reversion", overlay=true, initial_capital=10000)</code>	<code>`strategy()`</code> does not explicitly declare <code>`calc_on_order_fills`</code> and <code>`calc_on_every_tick`</code> . The defaults may be intended, but audit readers should see those execution-mode assumptions declared.

Static checks are lightweight pattern scans, not a full Pine compiler or formal proof. Use the findings as prompts for code review and live-behavior testing.

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