

Pairs Trading Backtest and SMT Verification Report

Backtest Summary:

Max Drawdown: 10.00%
Stop-Loss Triggered: False
Total Profit: 7.00
Win Rate: 100.0%
Sharpe Ratio: 1.50
Z-Threshold: 2.0

SMT Verification Results:

SMT Verification: **FAILED**

Failing Constraints:
- c5b_Stop_Loss_NoTrigger_Short_3

