# Mean Reversion Backtest and SMT Verification Report

## Backtest Summary:

Max Drawdown: 15.05%

Stop-Loss Triggered: True

Total Profit: 25.39

Win Rate: 100.0%

Sharpe Ratio: 1.70

## SMT Verification Results:

SMT Verification: PASSED



Z-Score Mean Reversion Strategy - Buy/Sell Signals