**MACD Momentum Slowdown Strategy - Backtest Report**

**1. Strategy Overview**  
This report summarizes the performance of the MACD Momentum Slowdown strategy tested on 15-minute intraday data of top Indian stocks.  
The strategy uses MACD Histogram behavior to detect weakening bearish momentum for entry and profit-taking on recovery.

* **Buy Signal**: MACD Histogram is negative and shows significant slowdown (flattening).
* **Sell Signal**: Either Take Profit (5%), Stop Loss (2.5%), or MACD turns positive with price weakness.

The logic aims to catch early reversals in intraday bearish trends with dynamic confirmation via MACD.

**2. Risk Management Rules**

* Fixed Take Profit at 5% and Stop Loss at 2.5%.
* One position per stock at a time; no pyramiding.
* Entry and exit executed on same-day candles only.

**3. Backtest Results Summary (15-Minute Data)**

| **Company** | **Total Trades** | **Win Rate (%)** | **Avg Return/Trade (%)** | **Total Return (%)** |
| --- | --- | --- | --- | --- |
| RELIANCE | 35 | 80.00 | 0.30 | 10.45 |
| INFOSYS | 32 | 68.75 | 0.50 | 15.92 |
| HDFC | 34 | 70.59 | 0.17 | 5.67 |
| TATA | 32 | 56.25 | 0.16 | 5.25 |
| TCS | 35 | 57.14 | 0.27 | 9.31 |
| SBI | 38 | 65.79 | 0.77 | 29.23 |

**4. Strategy Improvement Suggestions**

* Better signs for change in histogram momentum.
* Use any other indicator but also not decreasing the number of trades too much.  
  Though I was not able to find correct logic with the use of VWAP or RSI or volume, so I used only MACD.

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