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Buying stock market winners on Warsaw Stock Exchange - quantitative backtests of a short term trend following strategy

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Abstract:
This paper focuses on one of the most popular issues in the Polish finance - is the `buying stock market winners' profitable on the Warsaw Stock Exchange? This study tested whether Ichimoku trend following strategy performed better than simple buy & hold benchmark. For automated backtests WIG30 index components in the period 2012-12-28 to 2015-05-06 were used. The empirical results suggest that buying recent "winners" is very ineffective. These preliminary findings may imply contrarian nature of the short-term Polish financial market.

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