



***Momentum performance and portfolio beta changes
across time and sectors***

by L. Medow

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Abstract: The present work documents a careful and detailed analysis of the components of the NASDAQindex, that seeks to assess the role and what drives momentum portfolio performance in an appropriately and timely selection. Our findings align with the recent literature of asset management and momentum strategies and emerge for first time the highest sectoral percentage of momentum portfolio participation and how these findings are linked to the beta variation and portfolio expected returns across periods.

Key words: investments, momentum portfolio, beta variation, financial institutions, volatility.