Conservative ▯ Multi Factor

Mastering Factor Investing: Diversify, Adapt, and Grow with Wright Conservative.

Investment Objective

This is a low risk strategy which aims to outperform in all stages of the market cycle, the volatile and the trending. This is achieved by dynamic allocation to various factors and asset classes based on the changing market regime.

Investment Mechanism

The strategy seeks to achieve its investment objective through a diversified, multi-factor approach to take advantage of structural inefficiencies within the Indian equity market. The strategy is managed systematically and uses a combination of equity factor like momentum, low volatility, efficiency, value, growth etc along with machine learning driven risk modelling. We do asset allocation to 4 asset classes - equities, bonds, gold and liquid instruments

Minimum Investment
Rs. 95301

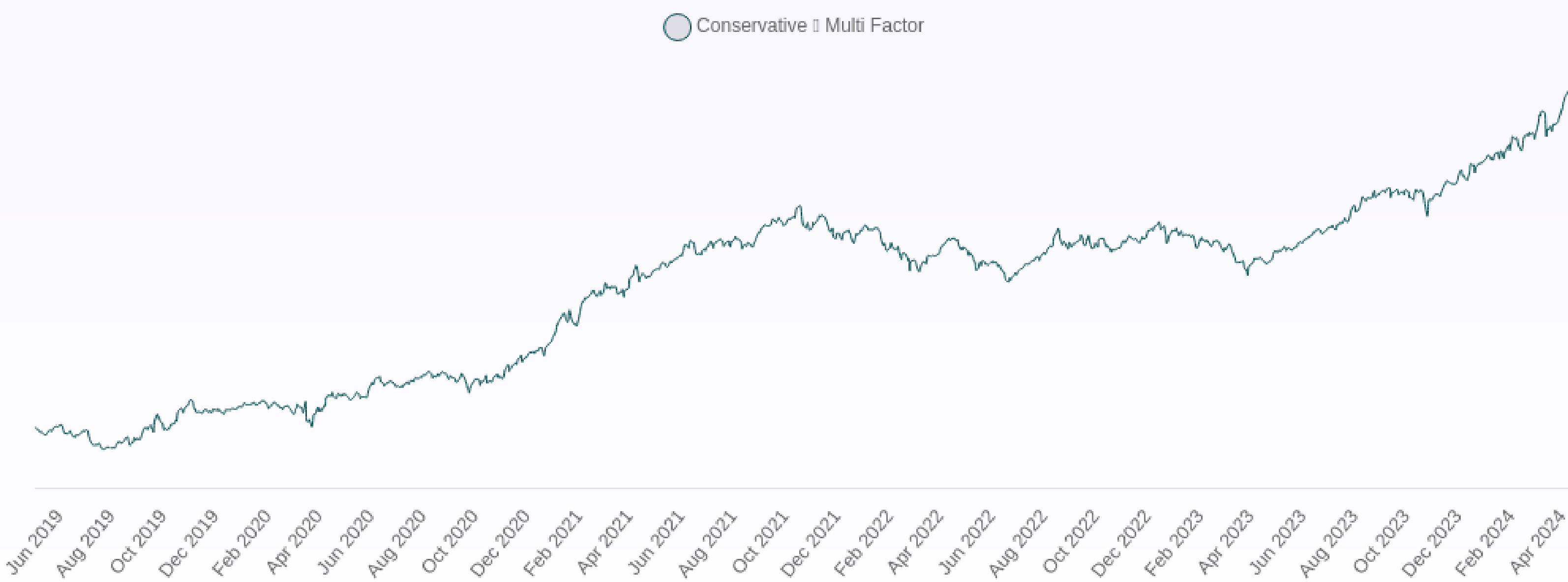
Rebalancing Frequency
Monthly

Management Fee
1.0%

	Inception	1M	3M	6M	1Y	2Y	3Y	YTD
Conservative	16.8	2.9	7.8	13.2	31.1	13.1	11.2	13.7
Conservative MF	9.0	0.8	1.8	6.3	16.0	8.7	8.0	3.2

	Conservative	Conservative MF
Annualized Returns	17.1	10.5
Annualized Risk	10.1	5.0
Sharpe Ratio	170.1	212.6
Max Drawdown	-14.3	-11.0
Corr	58.0	-

Portfolio Performance



Note: Live performance includes rebalances. It is a tool to communicate factual return information and should not be seen as advertisement or promotion.

Wright.

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Month-on-Month Performance

month	1	2	3	4	5	6	7	8	9	10	11	12
2014	-1.50	2.10	3.60	1.70	14.40	7.00	2.70	3.00	7.20	1.50	5.30	1.90
2015	3.50	1.30	4.00	-4.80	0.30	-0.90	7.40	-3.70	0.60	1.80	-2.00	0.50
2016	-2.60	0.20	3.00	1.50	-0.10	3.70	5.20	0.30	-1.00	2.20	-0.70	-1.20
2017	3.80	3.80	3.20	3.90	-2.80	1.40	1.20	-1.90	-0.20	1.60	3.50	4.20
2018	0.20	-0.80	-0.50	3.10	0.90	-0.60	4.30	2.50	-4.20	-1.20	-0.10	1.80
2019	0.30	-1.30	1.50	-1.50	-0.30	-1.60	-5.40	3.00	4.80	7.20	-2.40	0.90
2020	0.80	-1.90	-0.30	5.40	1.40	0.60	3.30	-1.10	-0.50	1.50	4.60	5.50
2021	3.60	7.00	2.00	3.50	3.40	1.50	1.20	2.00	1.30	-0.90	-0.70	1.20
2022	-4.20	-2.40	1.60	1.00	-2.90	-2.60	4.10	2.70	-0.10	-0.30	2.20	0.60
2023	-1.60	-2.50	-2.70	2.80	1.80	2.90	4.50	2.40	0.40	-1.80	3.70	3.10
2024	3.10	1.60	2.90	5.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

Organisation Overview

Sonam Srivatsava

Founder, Portfolio Manager

- 10+ years experience in Quantitative Trading and Portfolio Management
- HSBC, Edelweiss, Qplum
- IIT Kanpur graduate, Masters in Financial Engineering Worldquant University

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Vinod Reddy Kotha

CTO

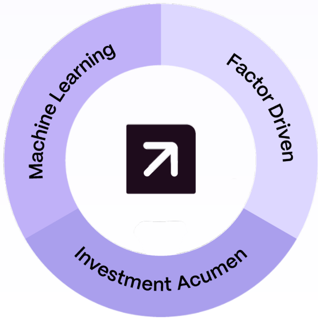
- 9+ years in Software Development
- Housing.com, Testbook.com, Buyceps.com
- B.Tech, CSE, IIT Bombay

Dr Miquel Alonso

Advisor, Machine Learning

- Founder Artificial Intelligence in Finance Institute
- Faculty - CQF, Columbia, NYU
- Executive Director - UBS

Data Driven Organisation



Our Accolades

Fintech Innovator
AI Game Changers
NASSCOM

50,000+
Active Investors

Nidhi SSS Awardee
Govt of India

Top 30 Startups to Watch
Inc42

Disclosure

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- Calculation of such back-tested performance data is based on assumptions integral to the model which may or may not be testable and are therefore subject to losses.
- Actual performance may differ significantly from back-tested performance. Back-tested results are not adjusted to reflect the reinvestment of dividends and other income and, except where otherwise indicated, do not include the effect of back-tested transaction costs.
- Back-tested returns do not represent actual returns and should not be interpreted as an indication of such.
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