



Empowering the Right Investment

MARCH 25

STRICTLY CONFIDENTIAL



Quantitative Genius, Optimized Returns

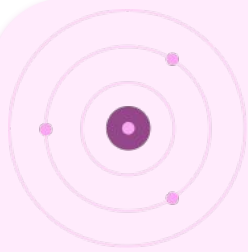


Hi, I am Sonam Srivastava!

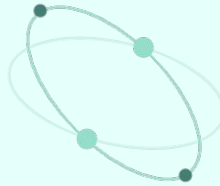
I am a globally recognized quant researcher with 10+ years experience at HSBC, Edelweiss. I am a IIT Kanpur graduate who built a 1000 cr+ successful advisory and portfolio management business using quant strategies.

- India's premier quantitative portfolio management fund.
- Thousands investors have fallen in love with our quantitative philosophy in last 5 years
- PMS managing 400 cr is AUM in 18 Months, strong outperformance over benchmark
- In smallcase we have delivered excellent performance - 40 to 50%+ returns in 5 years
- Efficient use of factor investing, regime modeling, artificial intelligence in forecasting and allocation strategies.

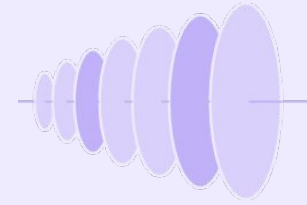
Invest in the Future of Investing with Wright Research!



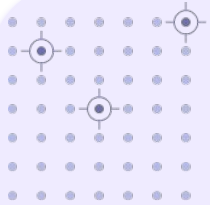
Factor Investing
Finding what drives the market



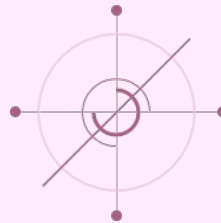
Momentum Investing
In line with the trends



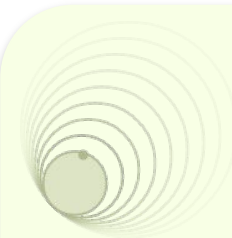
Artificial Intelligence
Finding complex patterns



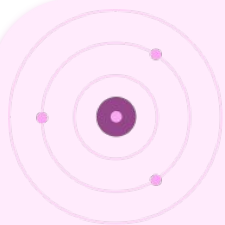
Risk Management
Stronger in tough times



Tactical Investing
For dynamic markets of India



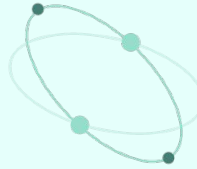
Hedging
Protect and grow in the downside



Wright Factor Fund

- Disciplined quantitative, factor-based approach
- Focus on 10 factor groups like value, momentum, growth, and quality.
- Tactical fine-tuning of the portfolio composition

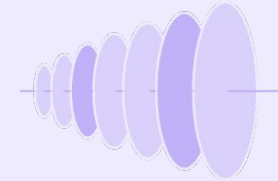
19M CAGR: **22.5%** 12% over BM



Wright Momentum Fund

- Heightened focus on the momentum factor
- Hedged to protect from downside risk
- Dynamic rebalancing based on market regimes

19M CAGR: **12.7%** 2% over BM



Wright Alpha Fund

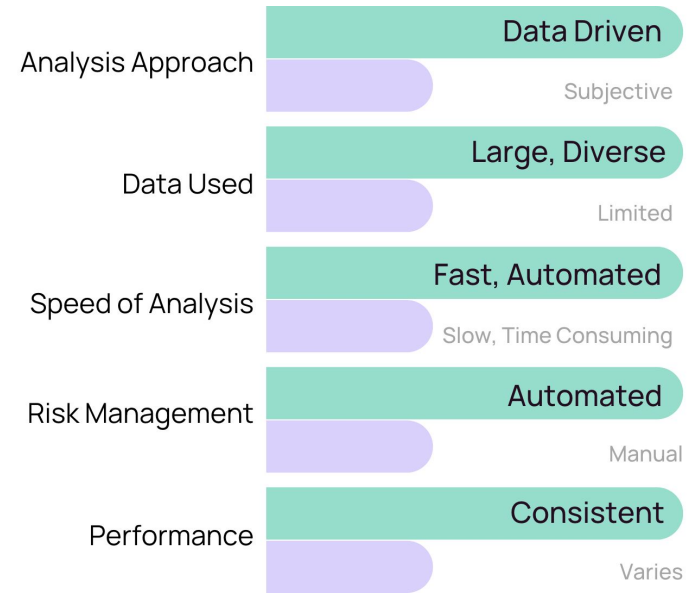
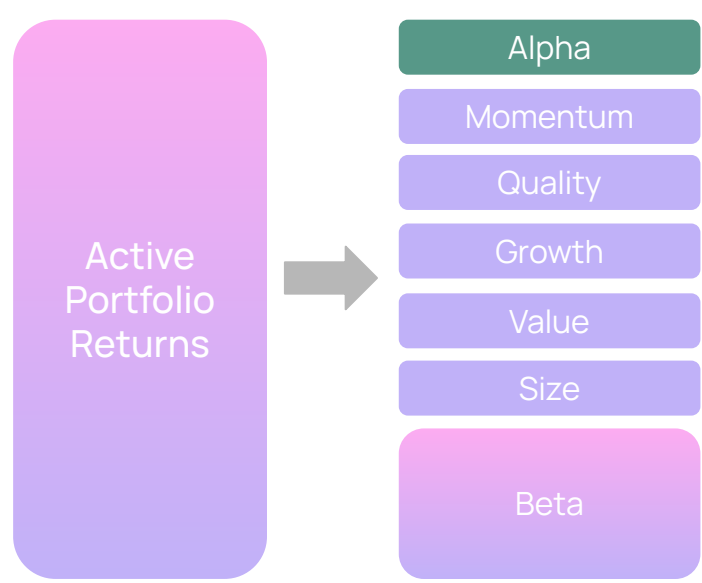
- Concentrated Momentum composed of 10 stocks
- High conviction momentum picks
- High risk portfolio that delivers accelerated returns

19M CAGR: **11.6%** 1% over BM



Breaking down Investment alpha

A large part of active investment alpha can be replicated using systematic investment strategies.
Our approach is a top down analysis of these factors to create high yielding, low risk multi strategy portfolio.

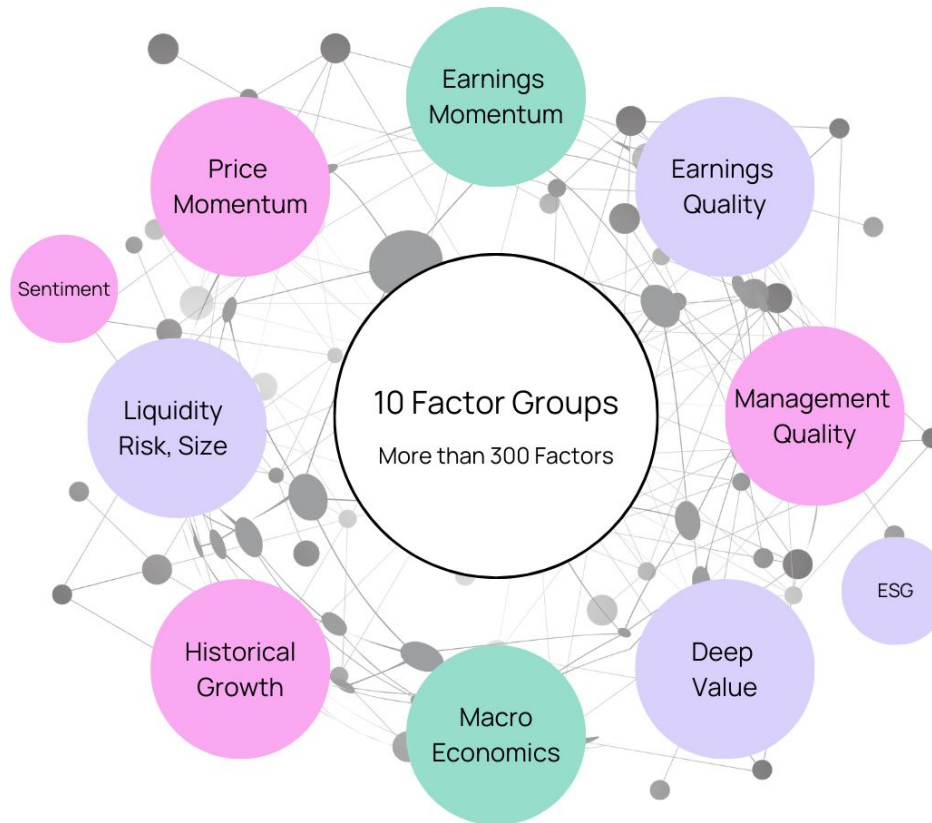


Quant vs Traditional



Comprehensive Factor Suite

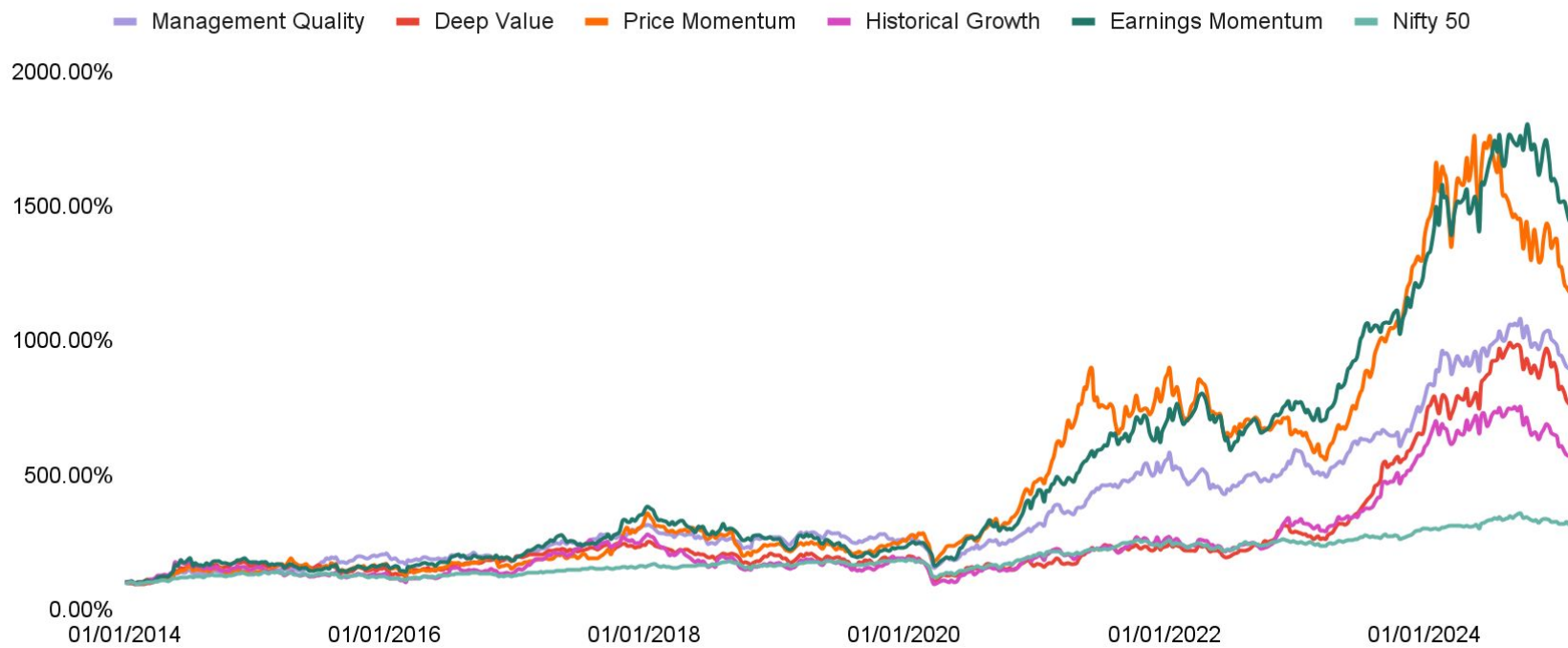
Empirical research has shown that the equity markets returns can be decomposed into a set of discrete uncorrelated factors. We look at more than 300 factors from 10 factor groups that include fundamentals, technicals as well as alternative datasets





Factors are drivers of long term performance

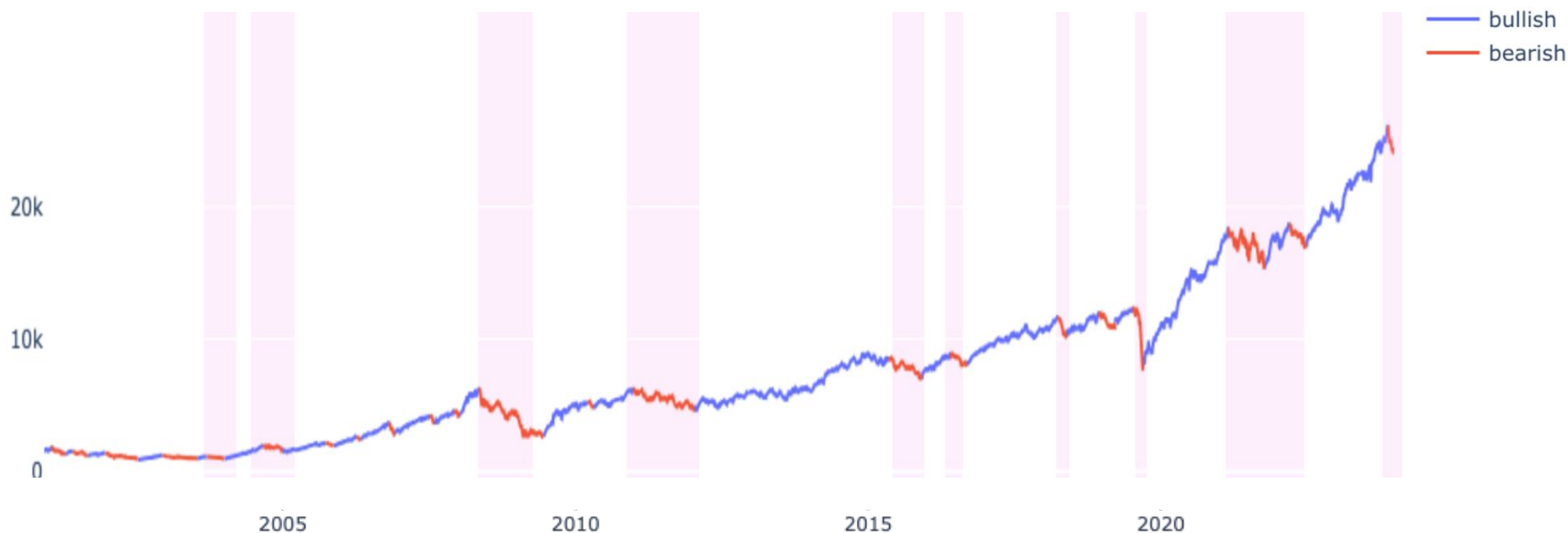
Earnings Momentum, Price Momentum, Quality and Size are some of the strongest factors in India.





Market does not stay the same

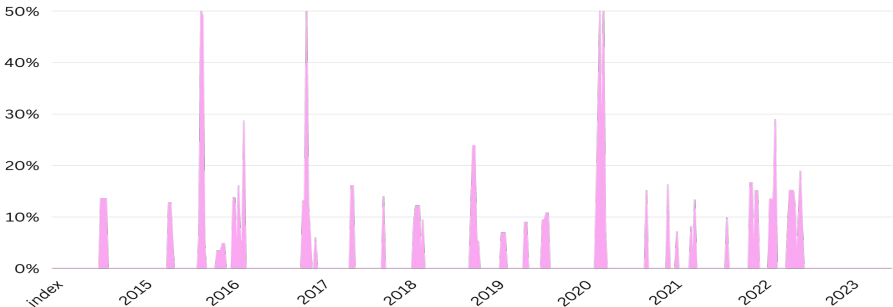
Markets go through discreet persistent regimes and the behavior of the asset classes is very different in each regime We use machine learning based predictive models for modelling regimes using macroeconomic data and technical signal.



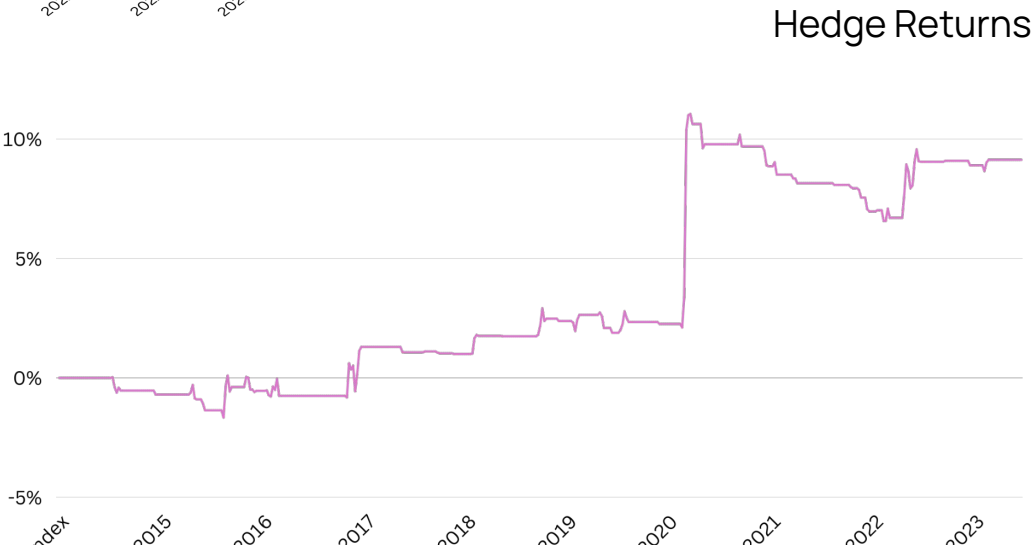


Downside protection with Options Hedging

We protect against adverse market movements using options based hedging strategies



Short Exposure



Hedge Returns



Wright Factor Fund

Wright Factor Fund is a data-driven quantitative multi factor tactical strategy based on multiple equity factors based on smart beta, technical & alternative data combined using position sizing techniques and market regime modelling using machine learning models. This portfolio is expected to generate consistent returns over time with low correlation to the market.

Minimum Investment
Rs. 50 lac

Rebalancing Frequency
Monthly

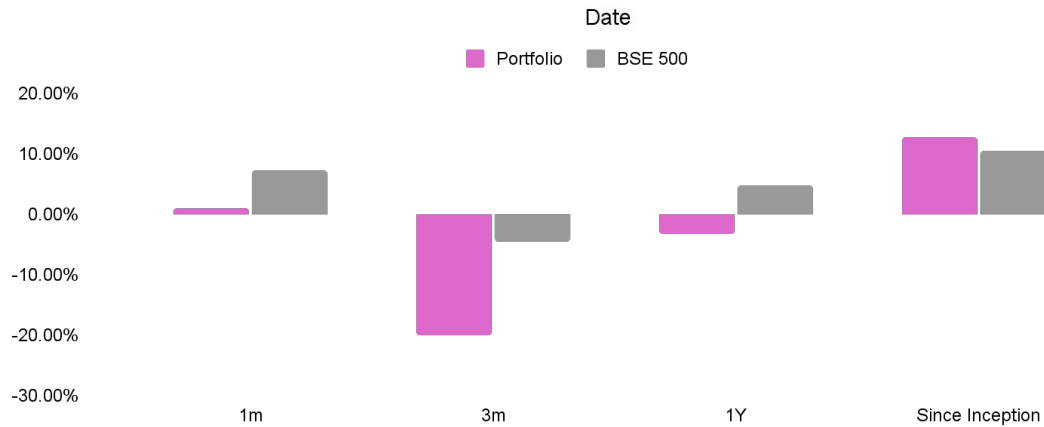
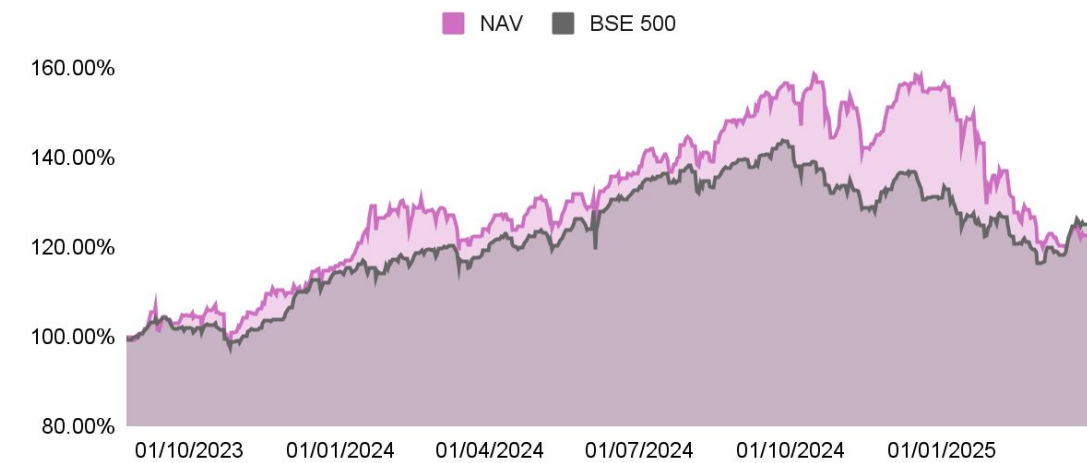
Universe
Top 500 stocks

Number of Stocks
20-30

Per Sector Allocation
< 20%

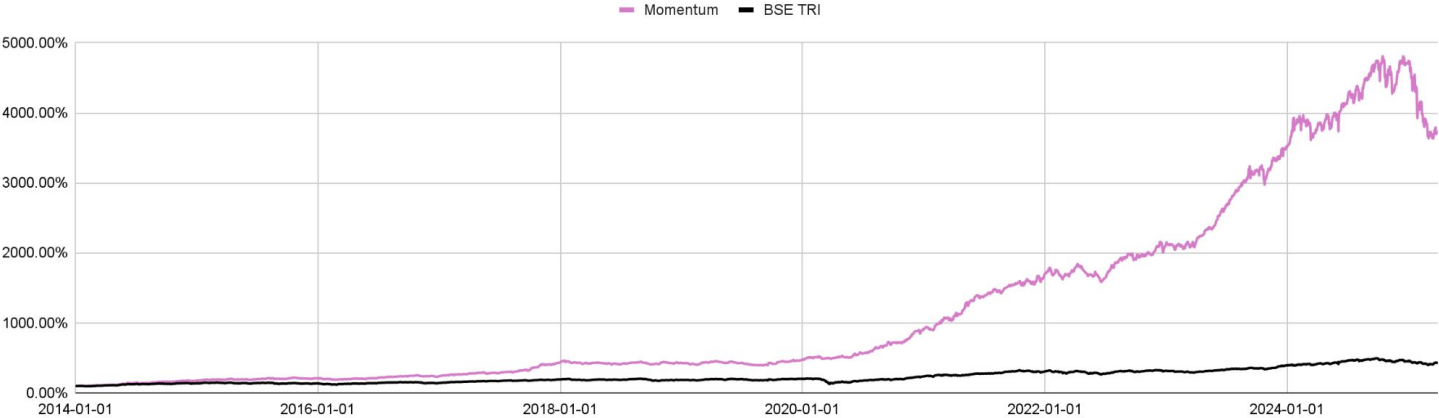
Per Stock Allocation
< 10%







	1-mth	3-mth	6-mth	YTD	1-yr	SI
Momentum	1.1%	-20.1%	-20.9%	#N/A	-3.3%	12.7%
BSE TRI	7.3%	-4.6%	-12.2%	#N/A	4.8%	10.6%



10 years

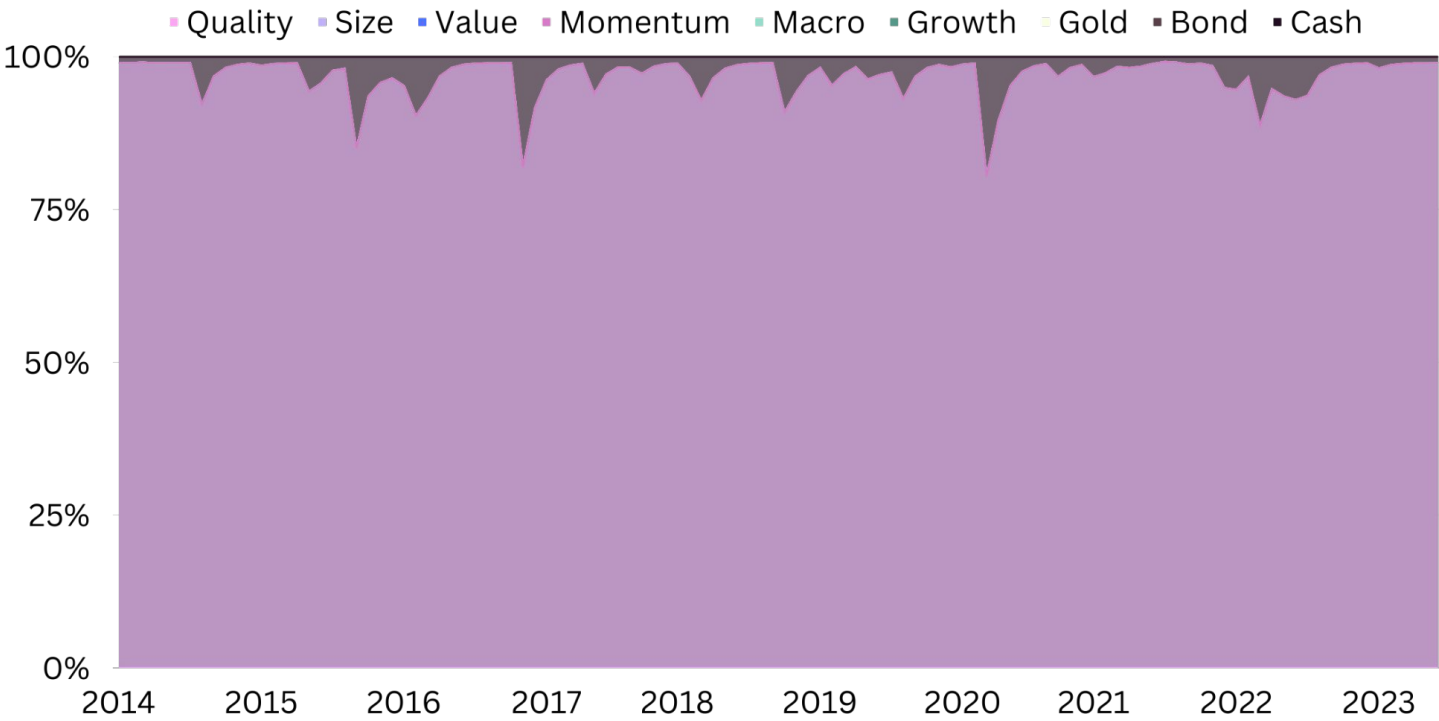
Annualized Returns
Annualized Volatility
Worst Drawdown
Correlation
Sharpe Ratio

Momentum	BSE TRI
43.0%	15.88%
13.4%	16.36%
-14.4%	-38.39%
64.3%	100.00%
271.9%	57.30%



Tactical Allocation - reduces risk and drives outperformance

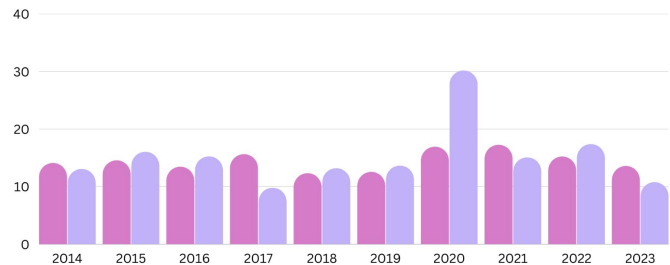
Our allocation to factors shifts based on prevailing market conditions. In favourable market we have higher allocation to momentum like factors and in volatile markets value and low volatility get more weight



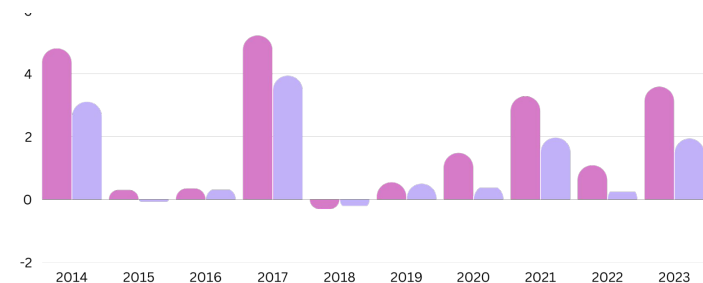


Strong Risk Management, Better Risk Adjusted Returns

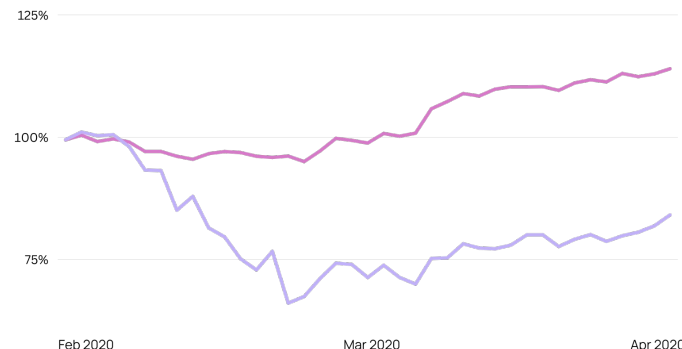
The strategy derives its power from the strong risk management which makes it outperform in risk scenarios. In most years the strategy has delivered better risk adjusted returns than the benchmark.



Risk Comparison with Benchmark



Risk Adjusted Returns



Performance in March 2020

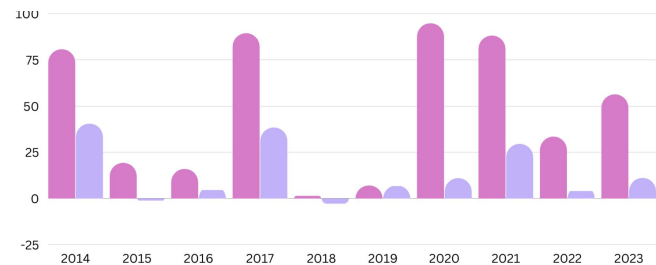


Performance in 2021-22

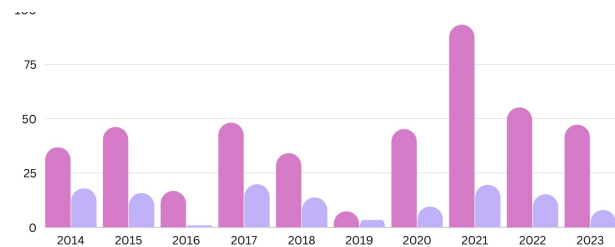


Strong Performance in Longer Term Periods

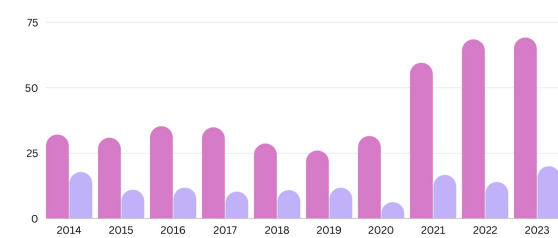
The strategy gives the best return over long term



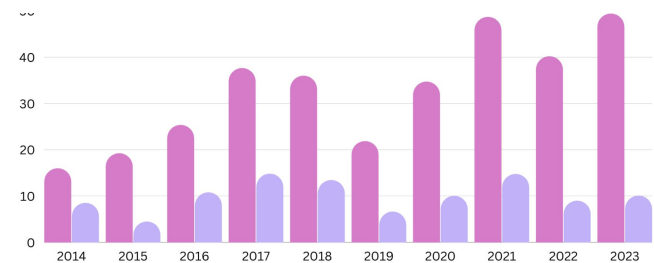
1 Year Rolling Return



3 Year Rolling Return



2 Year Rolling Return

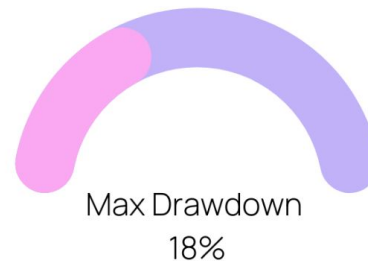


5 Year Rolling Return



Moderate Turnover, Tactical Holding Periods

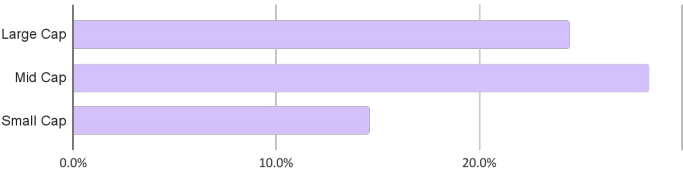
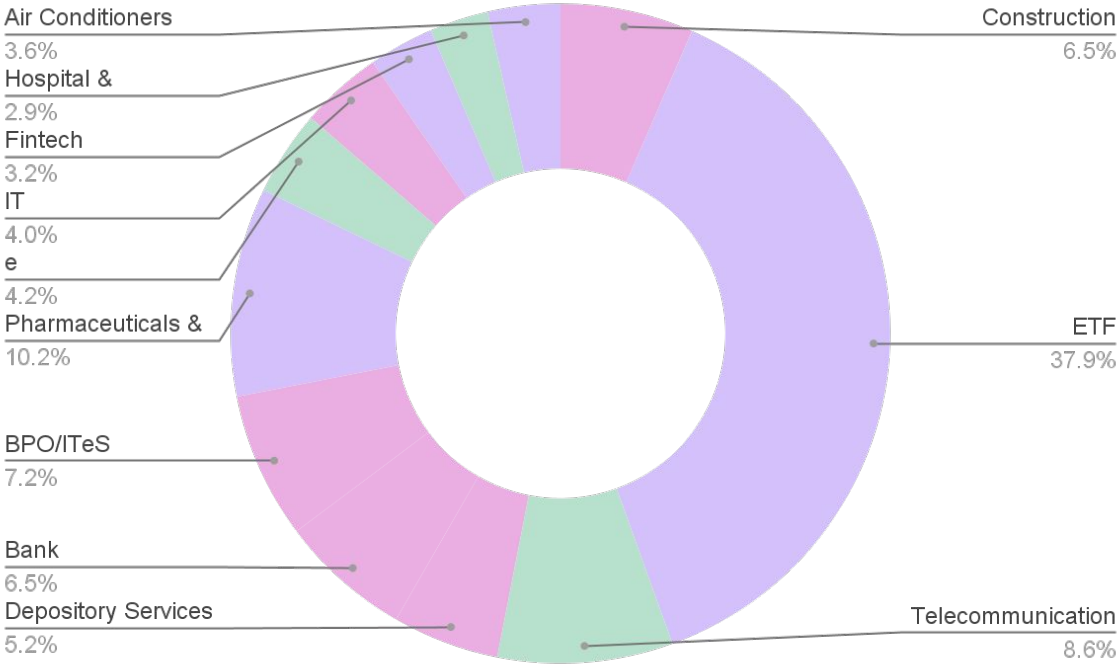
Despite being tactical we do not have very high turnover, we hold on to the winners. The drawdown is very moderate and 10 years backtested performance spans 35%





Top 5 holdings

Our allocation is diversified across sectors and market caps

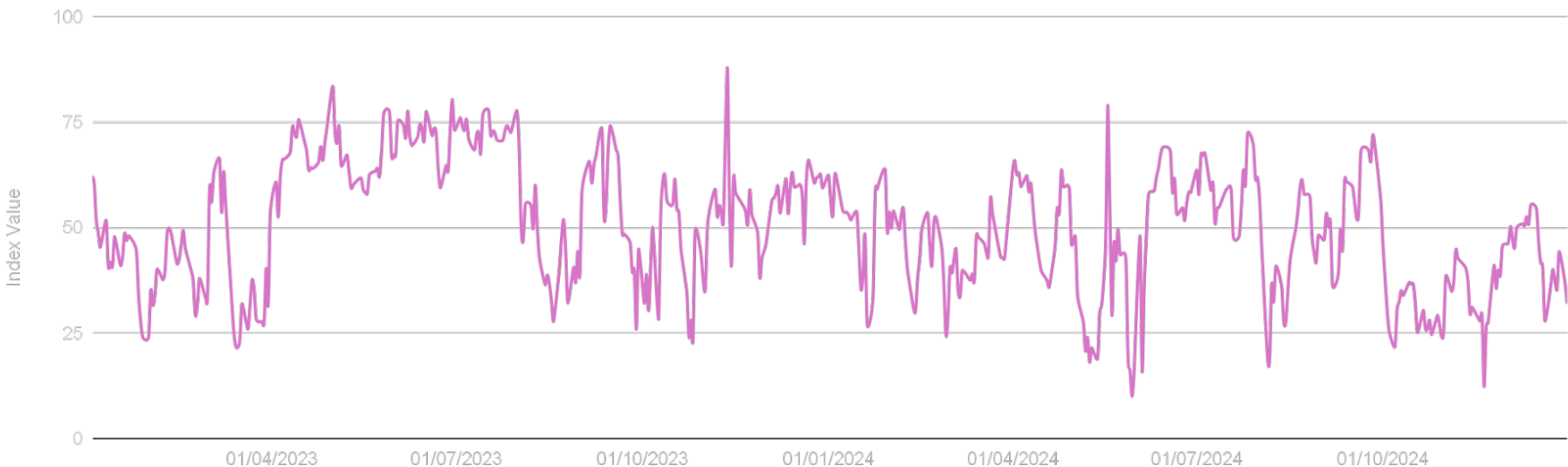




Buy when others are fearful, sell when others are greedy

Our deployment happens over 1-2 months depending on market conditions

Fear and Greed Index





Contact Us

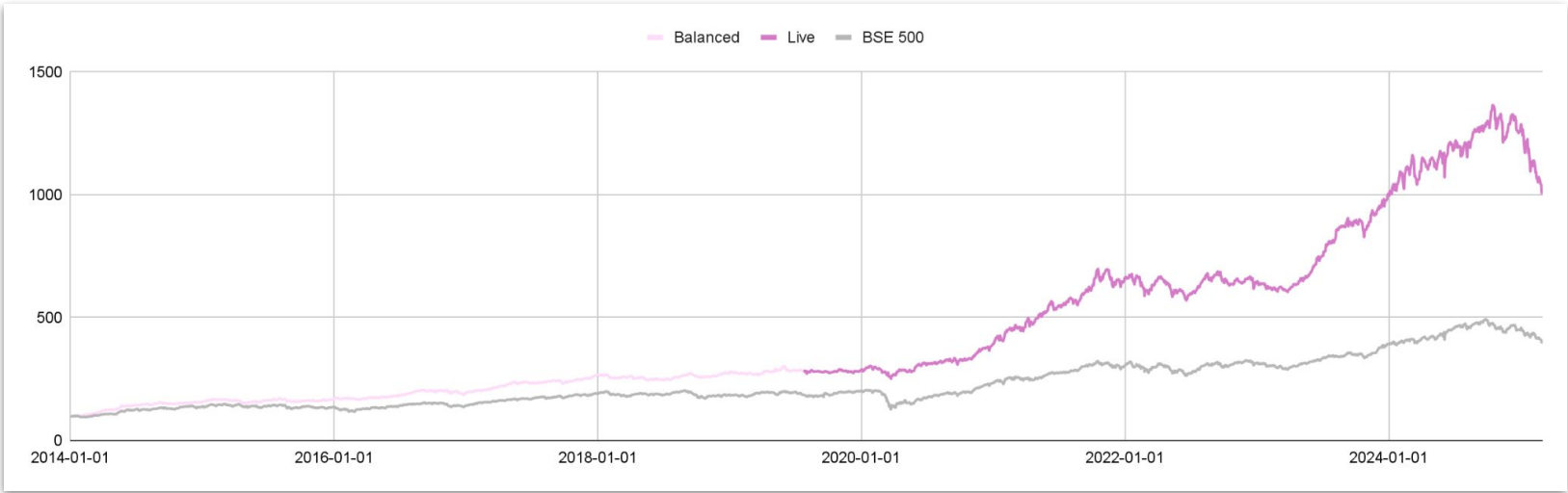
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Multi Factor Tactical

	1-mth	3-mth	6-mth	1-yr	YTD	Inception
Balanced	-10.4%	-21.5%	-19.9%	-7.1%	-19.8%	30.4%
BSE 500	-7.8%	-12.4%	-16.5%	-1.5%	-11.1%	18.2%



10 years

Annualized Returns
Annualized Volatility
Worst Drawdown
Correlation to NIFTY
Sharpe Ratio

Balanced

24.3%
13.2%
-18.3%
6.3%
184.7%

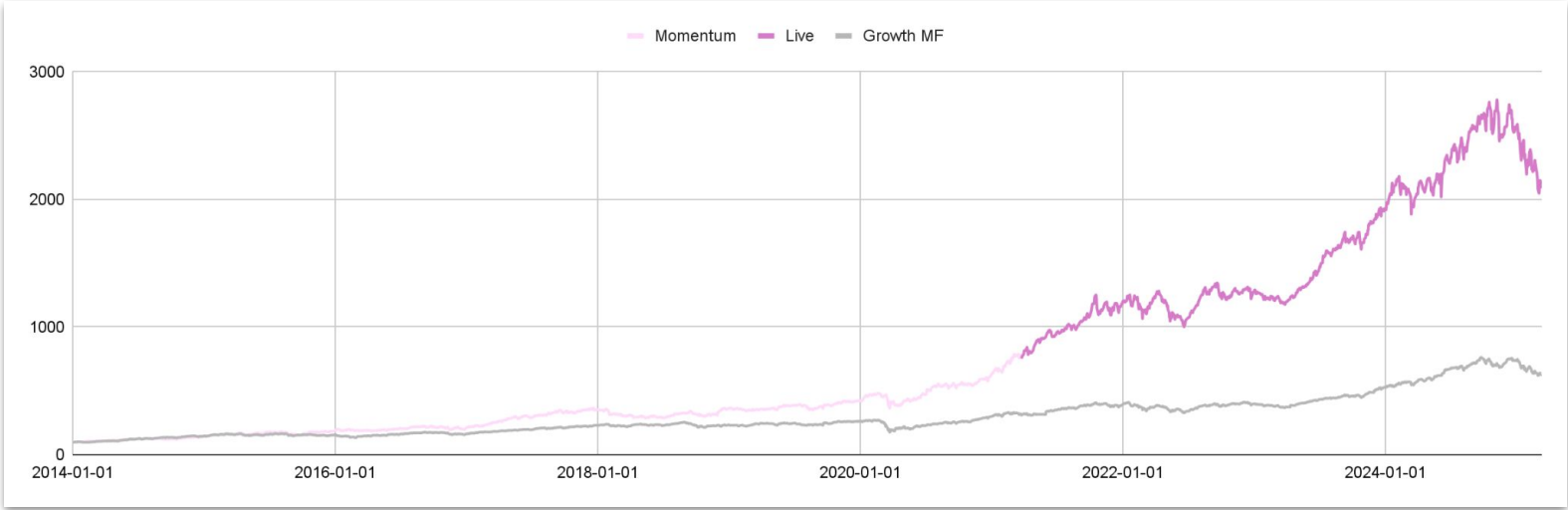
BSE 500

13.73%
15.72%
-38.39%
-
87.31%



Momentum

	1-mth	3-mth	6-mth	1-yr	YTD	Inception
Momentum	7.1%	-12.7%	-15.4%	9.4%	-12.7%	44.8%
Growth MF	4.9%	-1.6%	-4.5%	9.3%	-1.6%	22.9%

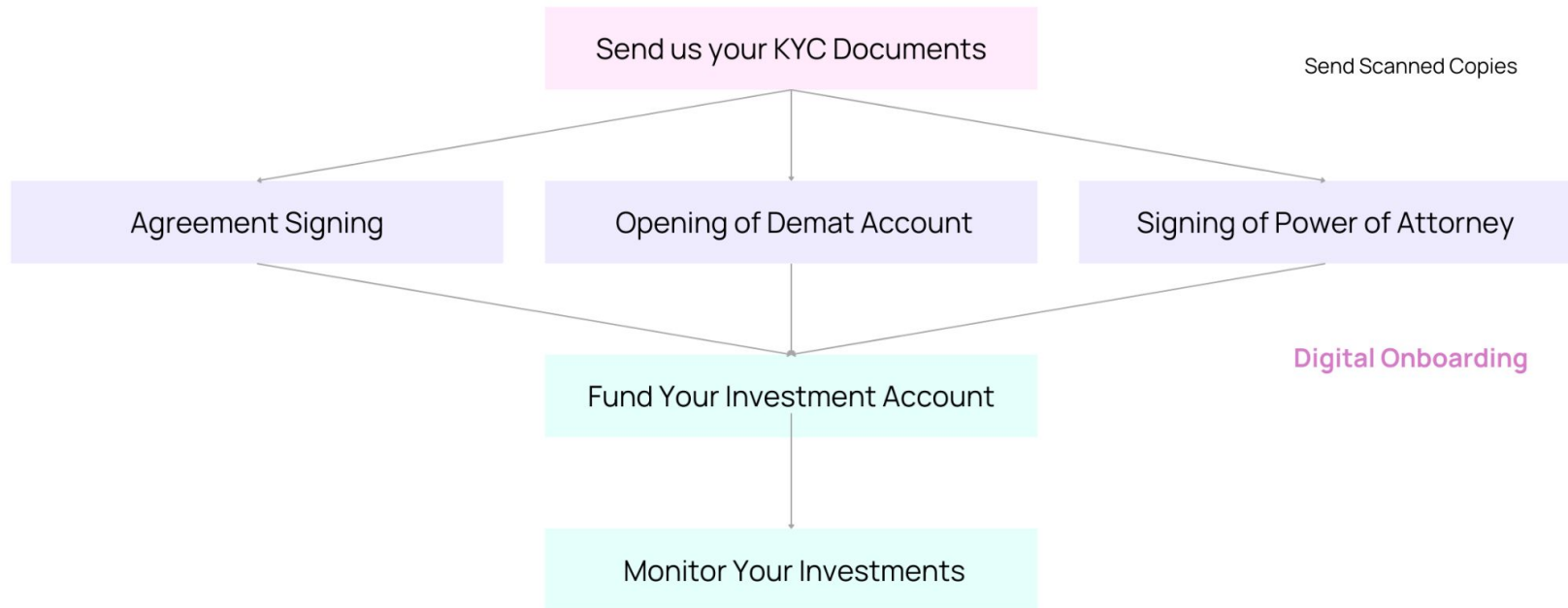


10 years

	Momentum	Growth MF
Annualized Returns	29.2%	16.13%
Annualized Volatility	19.5%	14.67%
Worst Drawdown	-41.3%	-34.20%
Correlation to NIFTY	66.8%	-
Sharpe Ratio	149.8%	109.98%



A easy to follow assisted process





Competitive Pricing

**No lock in period or entry/exit load.*

Fund Management Fee

Structure I - 1.5% Flat Fee

Structure II - 15% Profit Share over 10% Hurdle

Structure III - 15% Profit Share over BSE 500

Other Charges

Broking Fee - 4 bps + Tax

Custody, Fund Accounting - 3.5 bps

Bank Charges - NRI



Disclaimer

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