



Empowering the Right Investment

STRICTLY CONFIDENTIAL



## Quantitative Genius, Optimized Returns

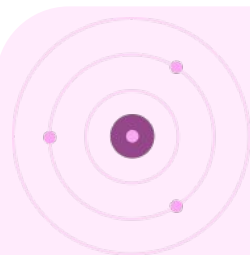


Hi, I am Sonam Srivastava!

I am a globally recognized quant researcher with 10+ years experience at HSBC, Edelweiss. I am a IIT Kanpur graduate who built a 300 cr+ successful advisory business using quant strategies which I believe can revolutionize the PMS market as well.

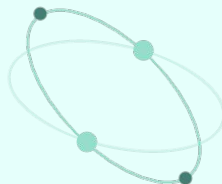
- Wright Research PMS is **India's premier quantitative** portfolio management fund.
- We have made tens of thousands investors fall in love with our **quantitative philosophy**
- In IA structure we have delivered **excellent performance** - 270% returns in 4 years (100% above benchmark)
- Our edge lies in efficient use of **factor investing**, market regime modeling, using **artificial intelligence** in forecasting and allocation strategies.

**Invest in the Future of Investing with Wright Research!**



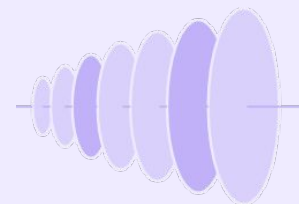
### Factor Investing

We explain the market movement using quant equity factor models.



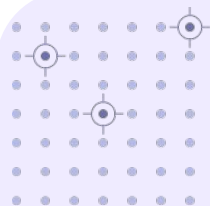
### Momentum Investing

Momentum is the strongest factor and a core part of our philosophy.



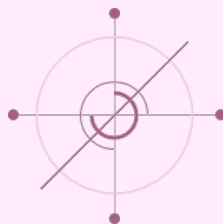
### Artificial Intelligence

We use machine learning models to forecast risk and reward.



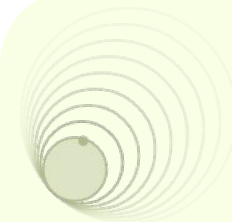
### Risk Modeling

Risk Management is at the core of our investing.



### Market Regimes

Markets do not stay the same. We try to forecast the market cycle.



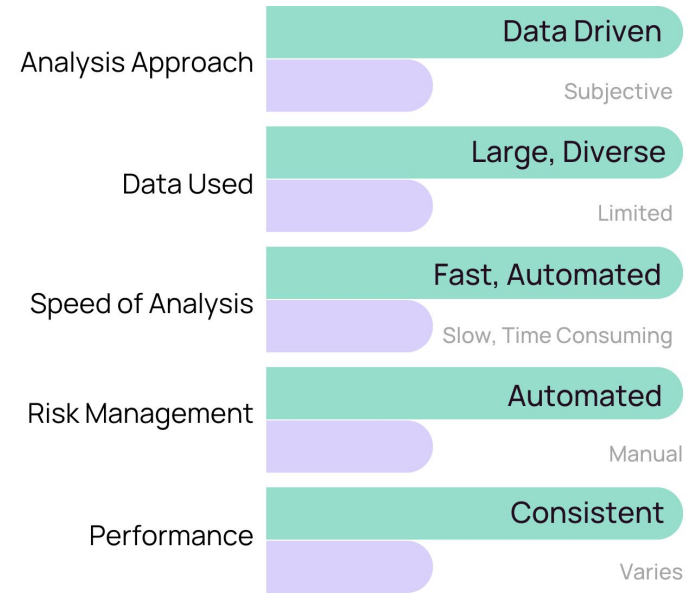
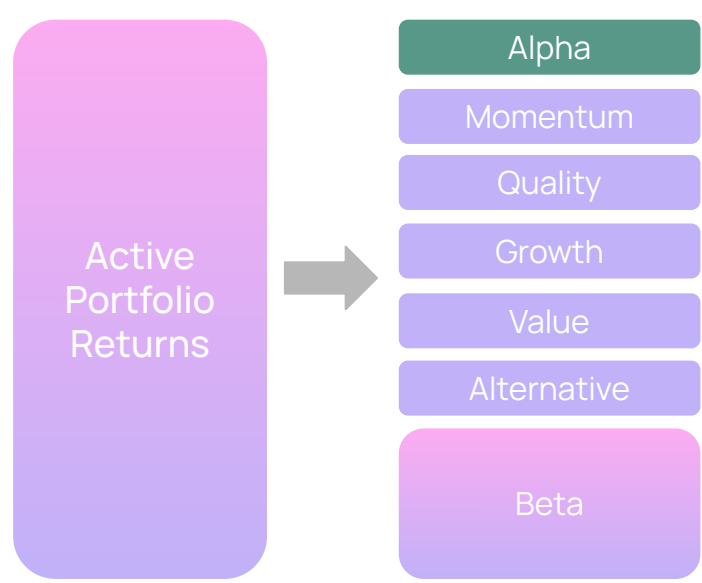
### Efficient Hedging

We reduce risk with efficient hedging in some strategies



# 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.

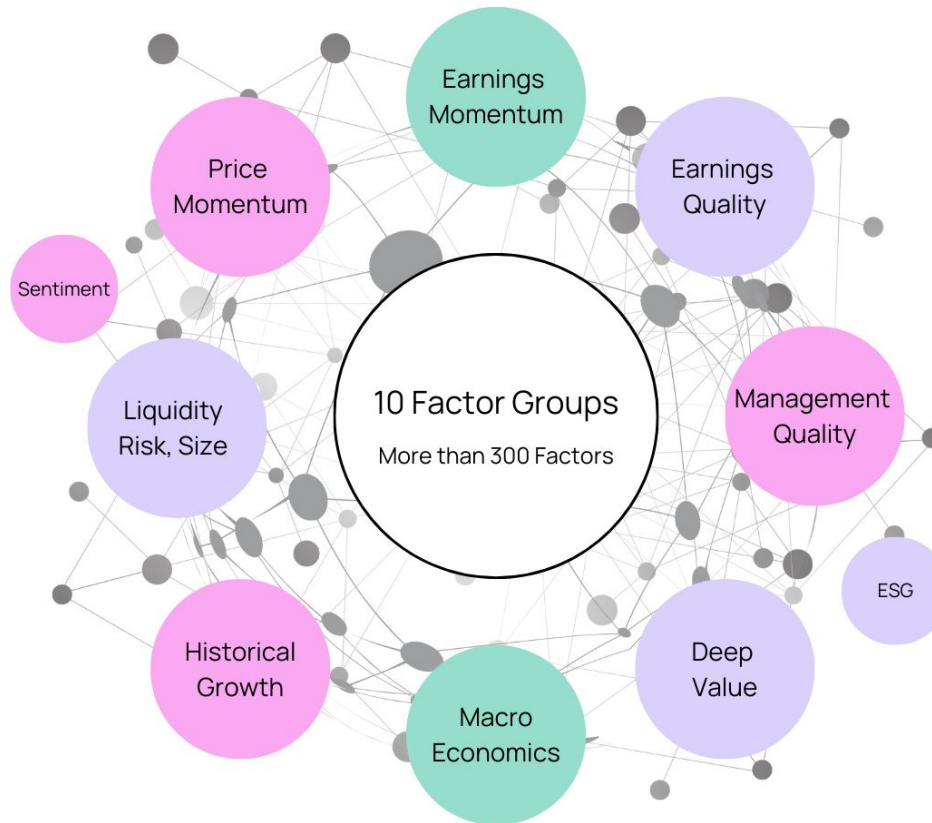


Quant vs Traditional



## Comprehensive Factor Suite

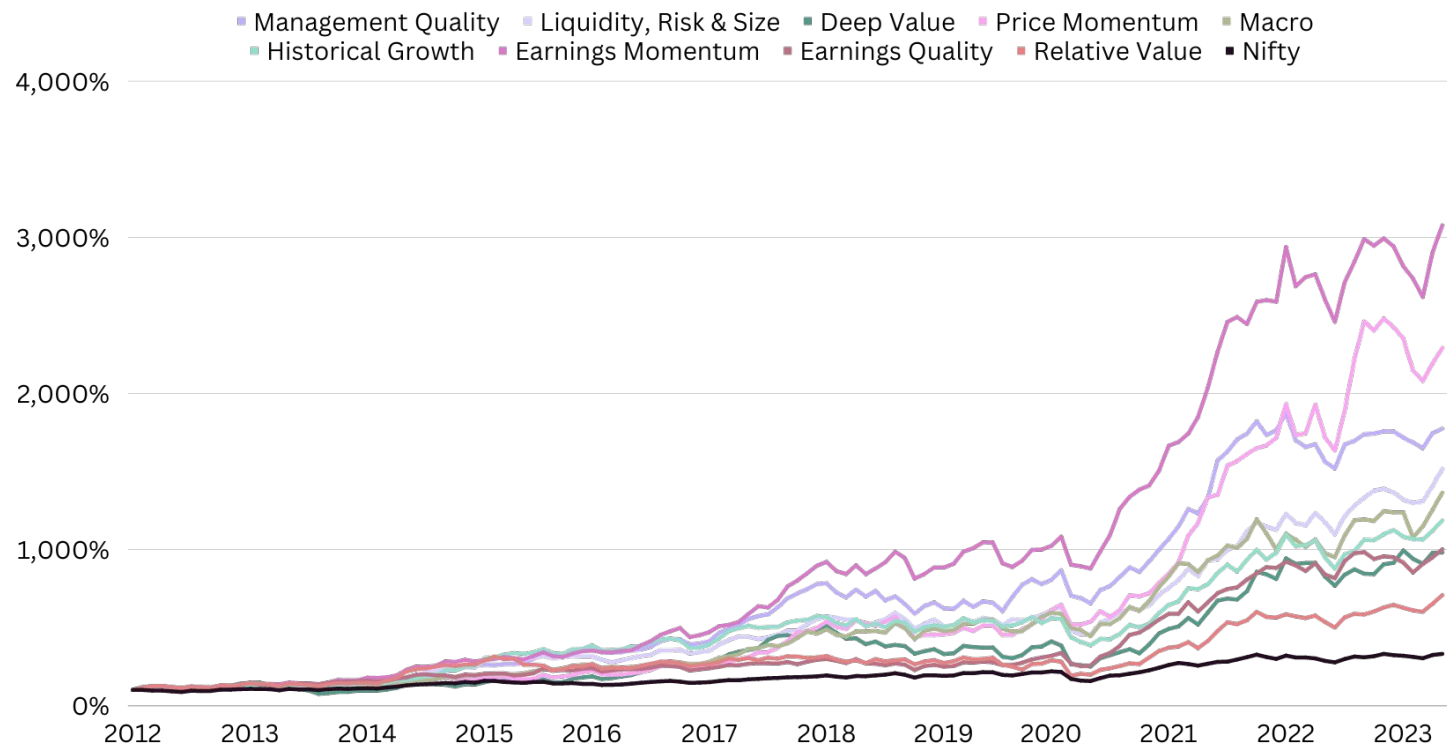
Empirical research has shown that the equity markets returns can be decomposed into a set of discrete uncorrelated factors. We look at more than 300 factors from 10 factor groups that include fundamentals, technicals as well as alternative datasets





# 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

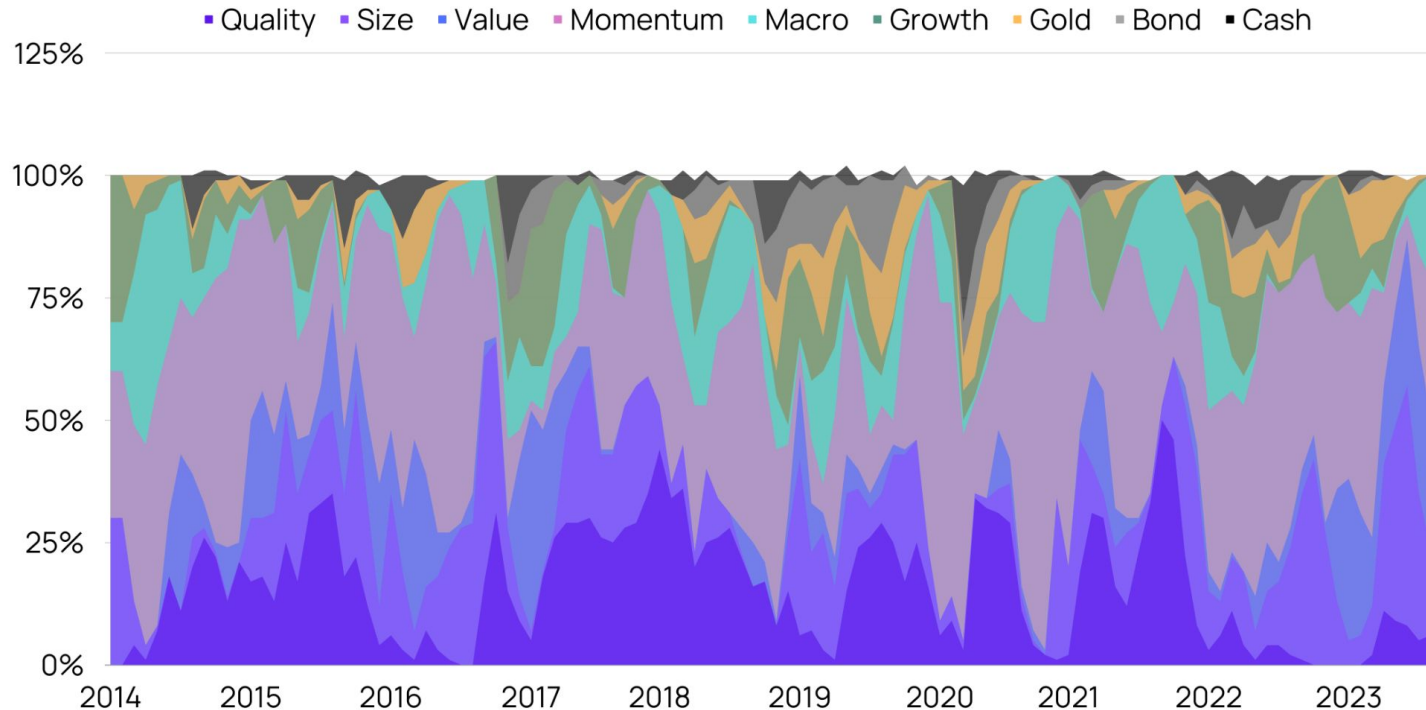
Markets go through discreet persistent regimes and the behavior of the asset classes is very different in each regime We use machine learning based predictive models for modelling regimes using macroeconomic data and technical signal.





## Tactical Allocation - reduces risk and drives outperformance

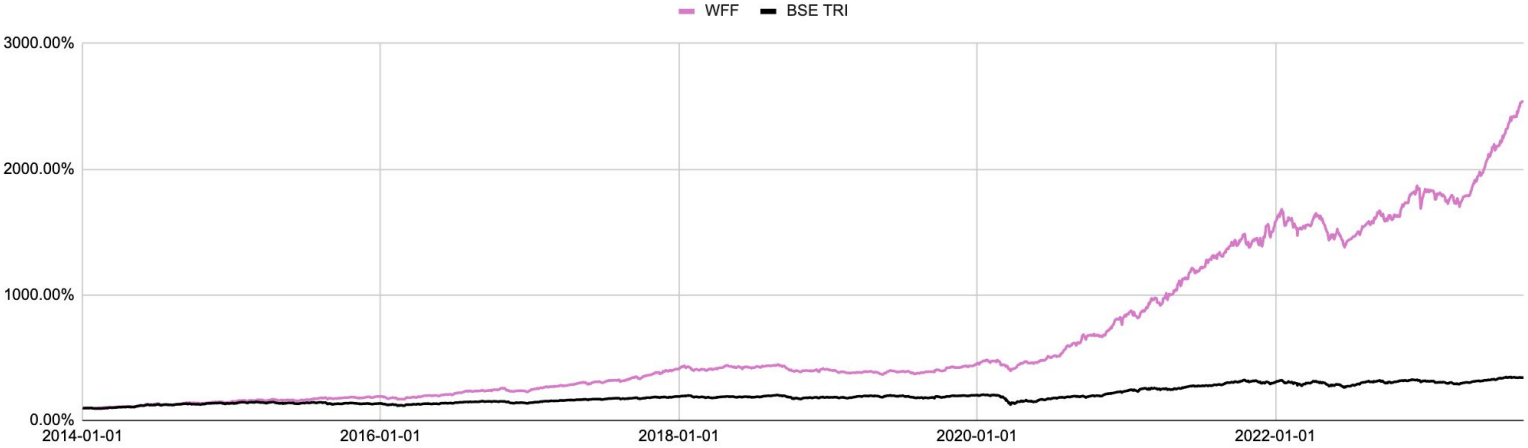
Our allocation to factors shifts based on prevailing market conditions. In favourable market we have higher allocation to momentum like factors and in volatile markets value and low volatility get more weight







	1-mth	3-mth	6-mth	YTD	1-yr	3-yr
WFF	5.3%	24.1%	47.0%	41.0%	59.5%	62.0%
BSE TRI	-0.8%	8.0%	18.2%	12.6%	14.1%	24.5%



10 years

Annualized Returns

Annualized Volatility

Worst Drawdown

Correlation

Sharpe Ratio

WFF

39.7%

14.6%

-18.0%

74.8%

271.5%

BSE TRI

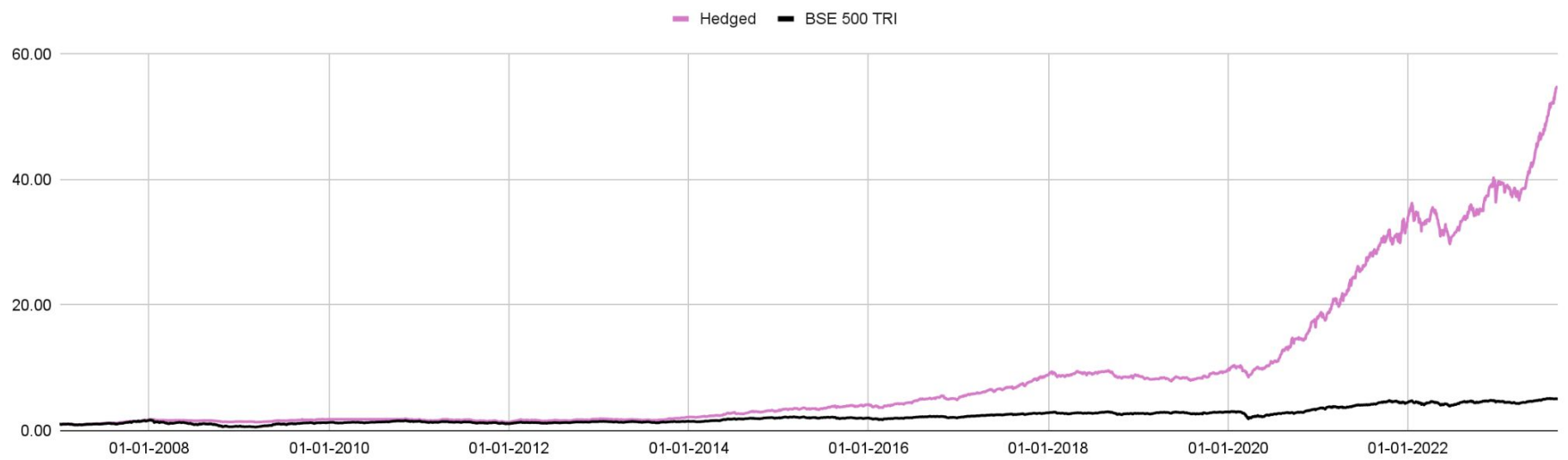
14.13%

16.48%

-44.75%

100.00%

85.74%



15 years	WFF	BSE TRI
Annualized Returns	27.0%	10.16%
Annualized Volatility	14.4%	22.46%
Worst Drawdown	-30.4%	-66.42%
Correlation to NIFTY	59.5%	100.00%
Sharpe Ratio	188.1%	45.23%



## 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%**

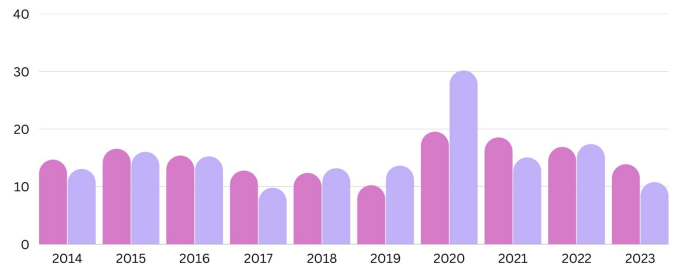
Per Stock Allocation  
**< 10%**



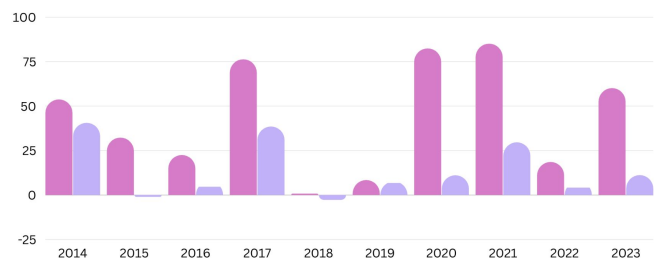


# Strong Risk Management, Better Risk Adjusted Returns

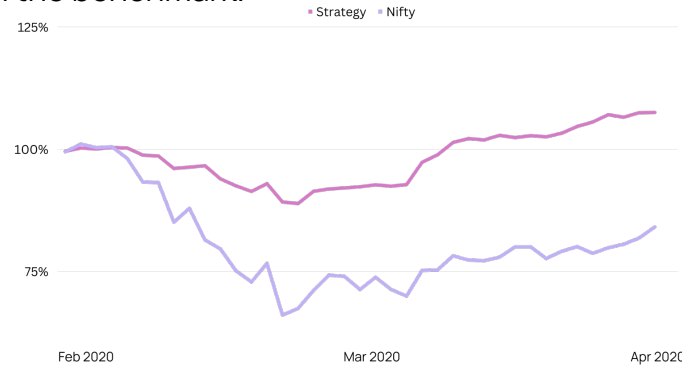
The strategy derives its power from the strong risk management which makes it outperform in risk scenarios. In most years the strategy has delivered better risk adjusted returns than the benchmark.



Risk Comparison with Benchmark



Returns Comparison with Benchmark



Performance in March 2020

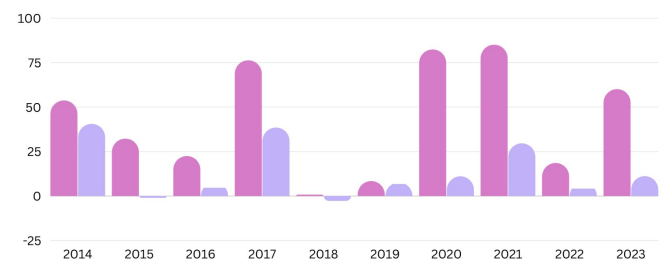


Performance in 2021-22

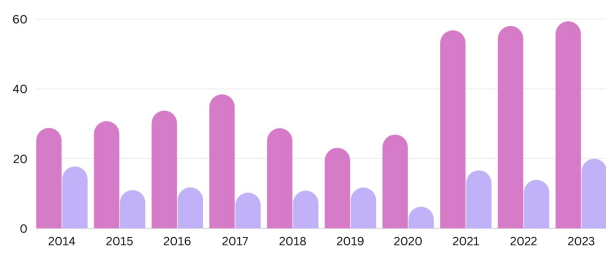


# Strong Performance in Longer Term Periods

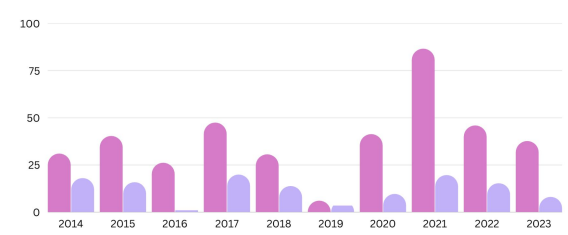
The strategy gives the best return over long term



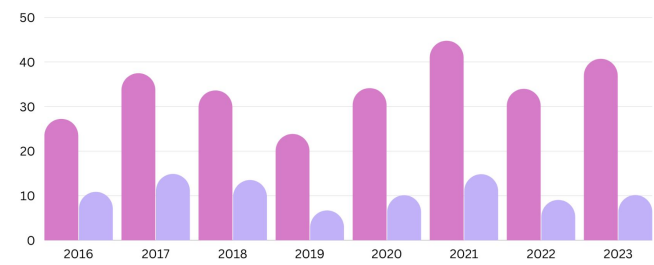
1 Year Rolling Return



3 Year Rolling Return



2 Year Rolling Return

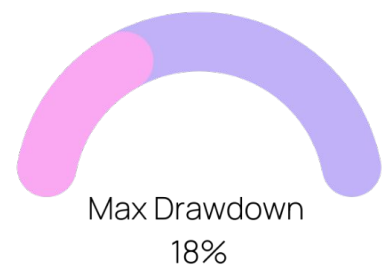
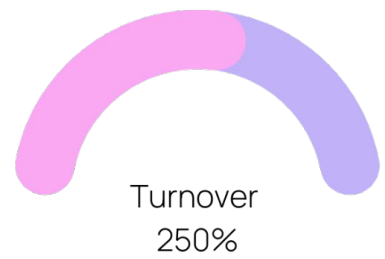


5 Year Rolling Return



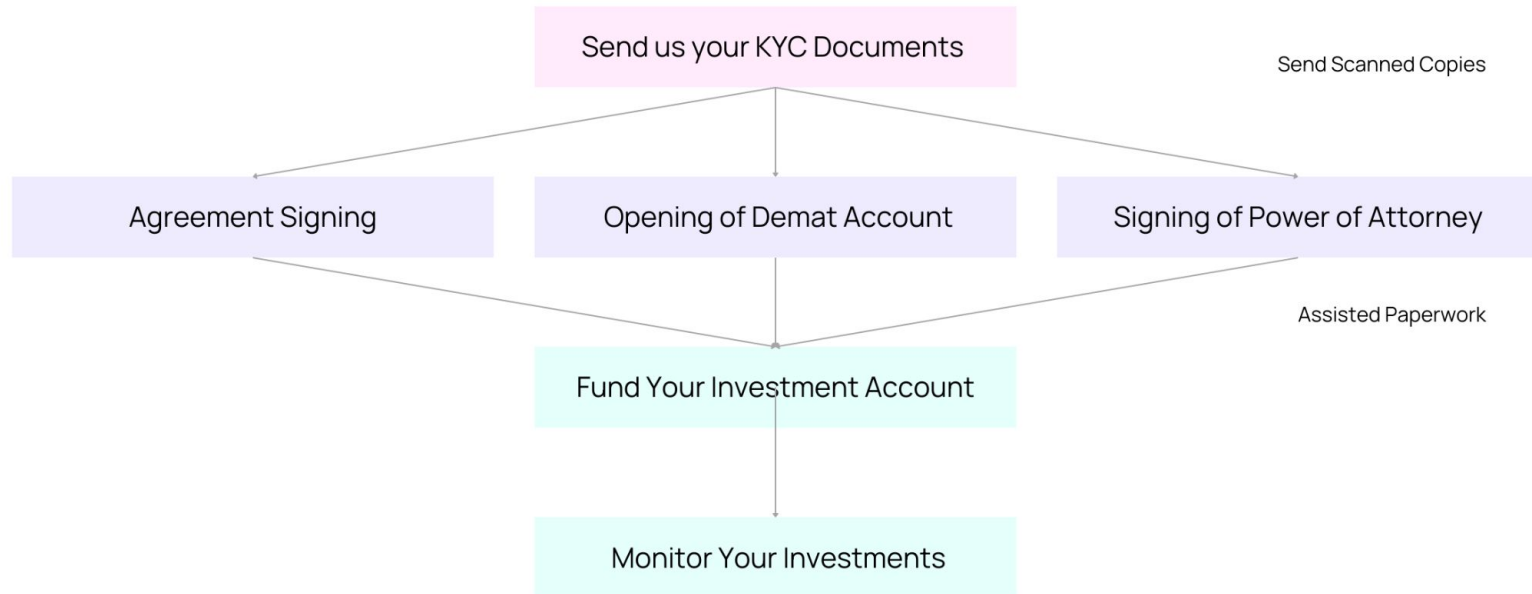
## Moderate Turnover, Tactical Holding Periods

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%





## A easy to follow assisted process





# Competitive Pricing

## Fund Management Fee

Cost Structure I - Flat Fee

Cost Structure II - Variable Fee, Fixed Hurdle

Cost Structure III - Variable Fee, Variable Hurdle

## Operational Charges

Broking Fee - 10 bps + GST, STT, Exchange Fee

Custody + Demat + Fund Accounting - 5 bps

Bank Charges, RTA Charges, Audit - Minor

Entry/Exit Load - None

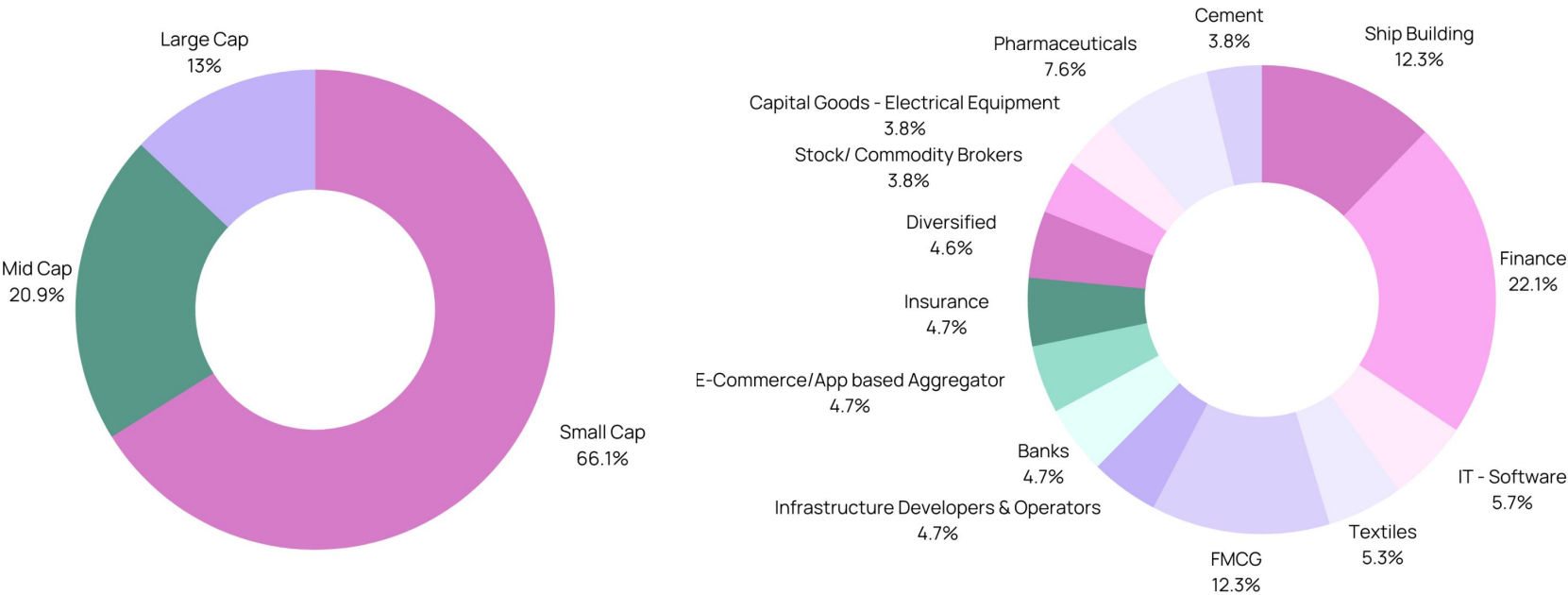






## Current Allocation

Our allocation is diversified across sectors and market caps





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## Contact Us

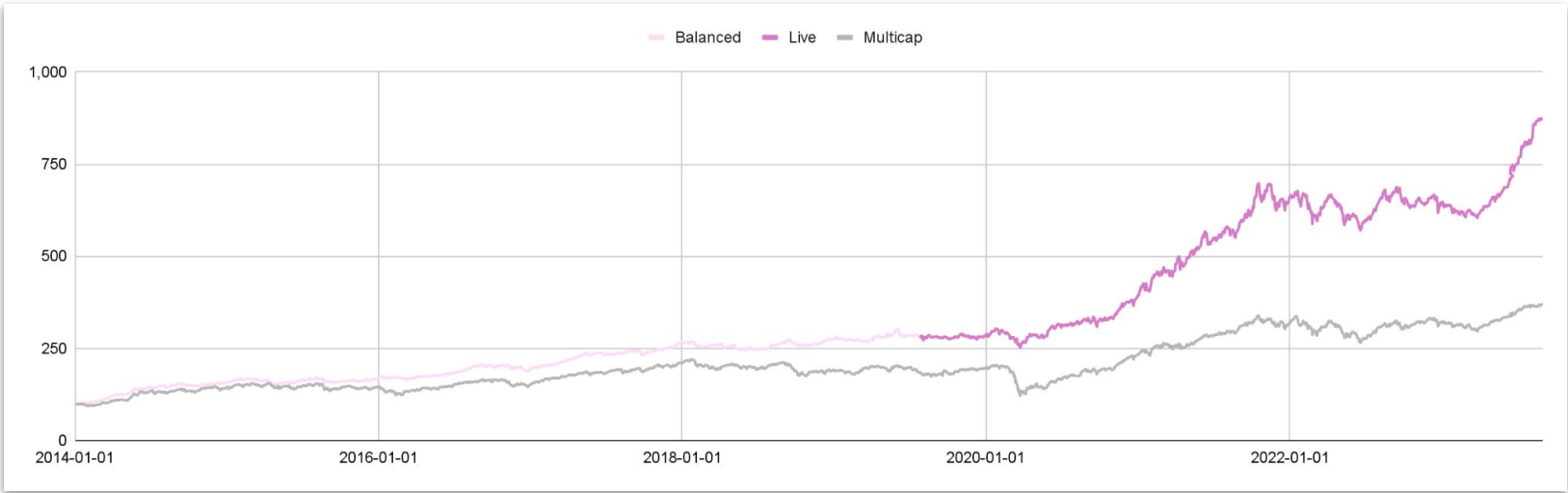
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Multi Factor Tactical

	1-mth	3-mth	6-mth	1-yr	YTD	Inception
Balanced	6.9%	27.0%	43.5%	31.5%	-3.1%	36.0%
Multicap	3.7%	15.9%	29.9%	24.3%	0.4%	31.5%



10 years

Annualized Returns

Annualized Volatility

Worst Drawdown

Correlation to NIFTY

Sharpe Ratio

Balanced

23.6%

13.1%

-18.3%

53.5%

180.3%

Multicap

13.88%

16.60%

-44.75%

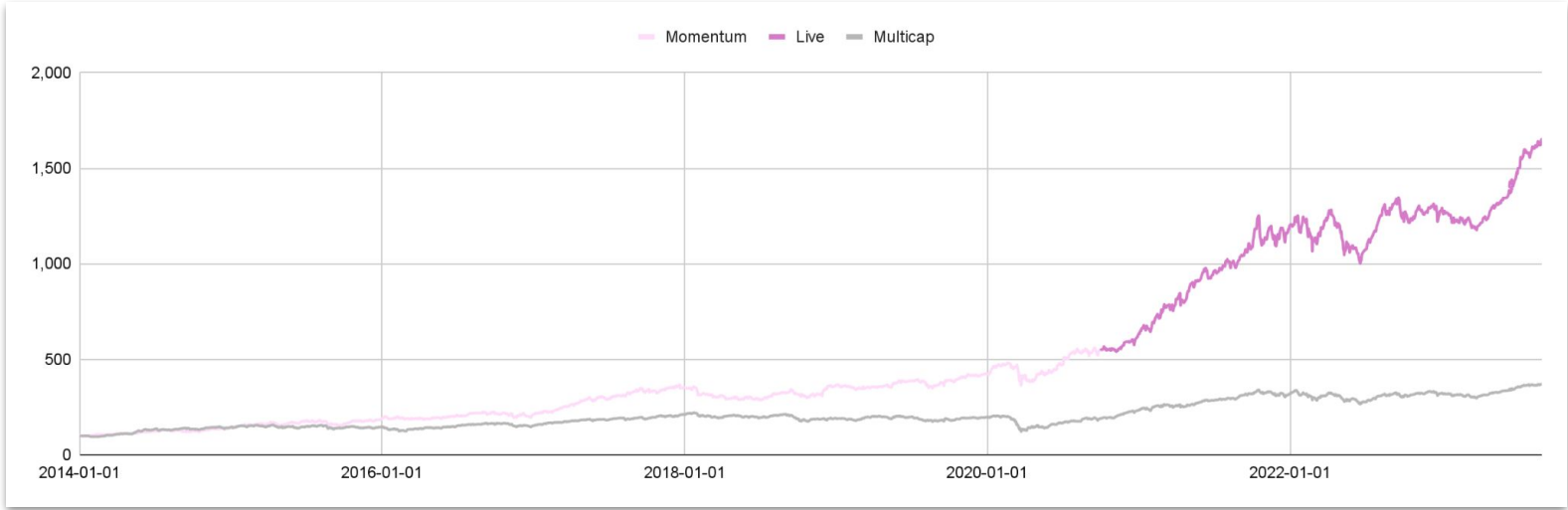
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83.58%



Momentum

	1-mth	3-mth	6-mth	1-yr	YTD	Inception
Momentum	4.6%	22.7%	35.9%	27.8%	6.2%	49.4%
Multicap	3.7%	15.9%	29.9%	24.3%	0.4%	31.5%



10 years

	Momentum	Multicap
Annualized Returns	32.3%	13.88%
Annualized Volatility	18.6%	16.60%
Worst Drawdown	-24.6%	-44.75%
Correlation to NIFTY	56.0%	-
Sharpe Ratio	174.0%	83.58%



## Disclaimer

Wryght Research & Capital Private Limited (hereinafter referred to as "the Company") is a SEBI registered Portfolio Manager having registration number - INP000007979. The registered address of the company is 102, Shagun Vatika, Prag Narayan Road, Lucknow - 226001. The Company is involved in portfolio management and investment advisory activities in Indian capital markets.

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  - Information present in the material prepared by the company and on the website of the company shall not be considered as a recommendation or solicitation of an investment or investment strategy. Investors are responsible for their investment decisions and are responsible to validate all the information used to make the investment decision. Investor should understand that his/her investment decision is based on personal investment needs and risk tolerance, and information present in the material prepared by the company and on the website of the company is one among many other things that should be considered while making an investment decision. Past performance does not guarantee future returns and performances of the portfolios created by the company are subject to market risk. Investments in securities market are subject to market risks and investors should read all the related documents carefully before investing. Derivatives are sophisticated investment products. The investor is requested to take into consideration all the risk factors before actually trading in derivative contracts.
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- The Company does not provide any promise or assurance of favourable view for a particular industry or sector or business group in any manner. The investor is requested to take into consideration all the risk factors including their financial condition, suitability to risk return profile and take professional advice before investing.
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