



Empowering the Right Investment

OCT 25

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“Unraveling the market with data and algorithms to help people make better investment decisions in an evolving world.”



Quantitative Genius, Optimized Returns

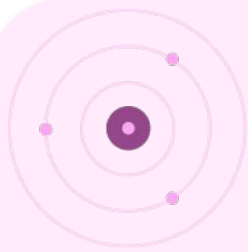


Hi, I am Sonam Srivastava!

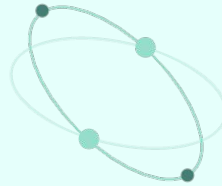
I am a globally recognized quant researcher with 10+ years experience at HSBC, Edelweiss. I am a IIT Kanpur graduate who built a 1000 cr+ successful advisory and portfolio management business using quant strategies.

- India's premier quantitative portfolio management fund.
- Thousands investors have fallen in love with our quantitative philosophy in last 6 years
- Our PMS is now 2 years old with a strong track record and close to 400 cr is AUM
- In smallcase we have delivered excellent performance - 40 to 40%+ returns in 6 years
- Efficient use of factor investing, regime modeling, artificial intelligence in forecasting and allocation strategies.

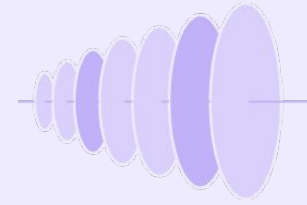
Invest in the Future of Investing with Wright Research!



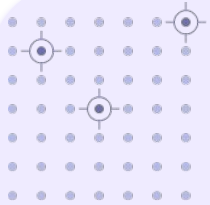
Factor Investing
Finding what drives the market



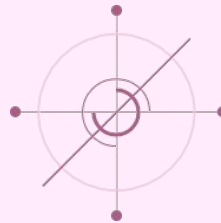
Momentum Investing
In line with the trends



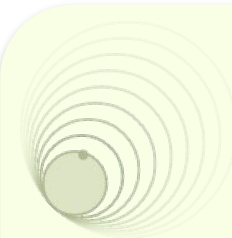
Artificial Intelligence
Finding complex patterns



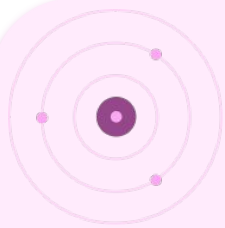
Risk Management
Stronger in tough times



Tactical Investing
For dynamic markets of India



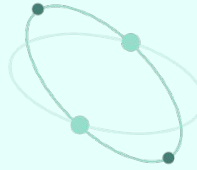
Hedging
Protect and grow in the downside



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

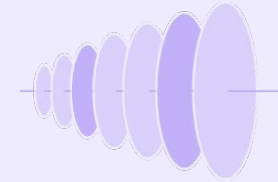
26M CAGR: **22.7%** 6% over BM



Wright Momentum Fund

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

26M CAGR: **13.9%** -3% over BM



Wright Alpha Fund

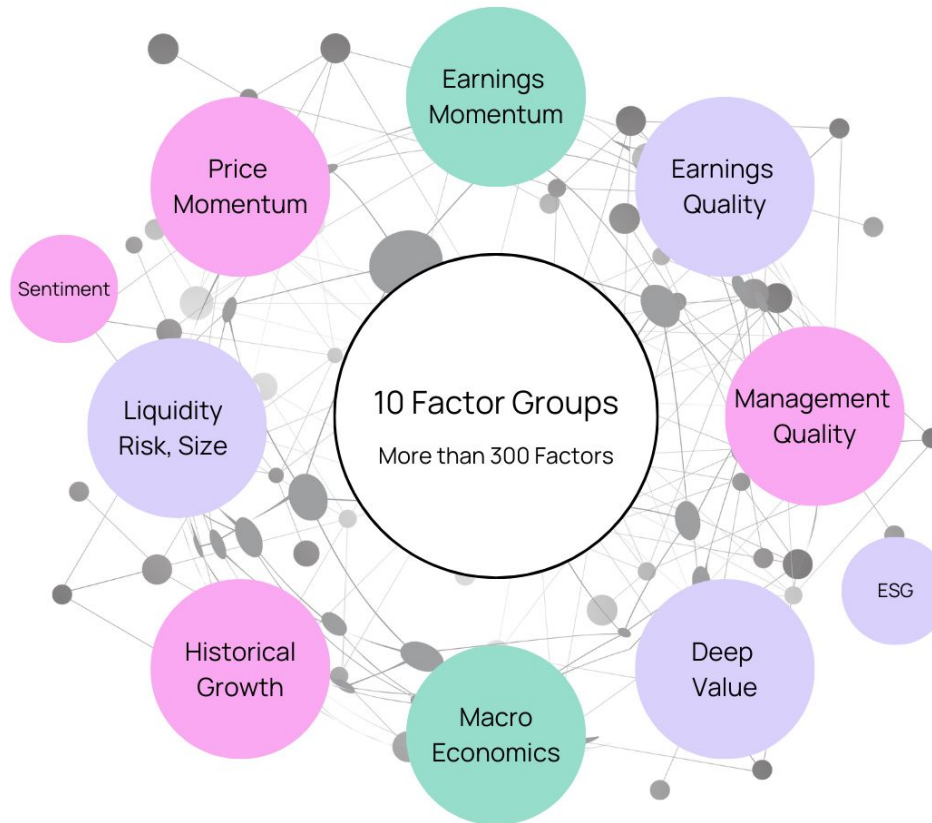
- Concentrated Momentum composed of 10 stocks
- High conviction momentum picks
- High risk portfolio that delivers accelerated returns

26M CAGR: **6.10%** -10% over BM



Comprehensive Factor Suite

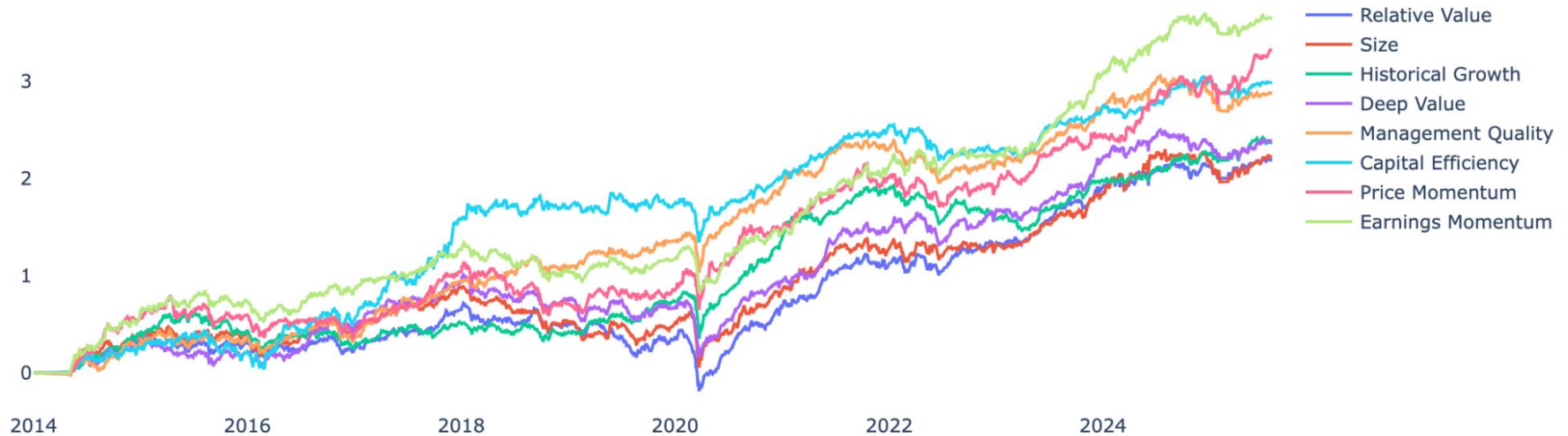
Empirical research has shown that the equity markets returns can be decomposed into a set of discrete uncorrelated factors. We look at more than 300 factors from 10 factor groups that include fundamentals, technicals as well as alternative datasets





Factors are drivers of long term performance

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

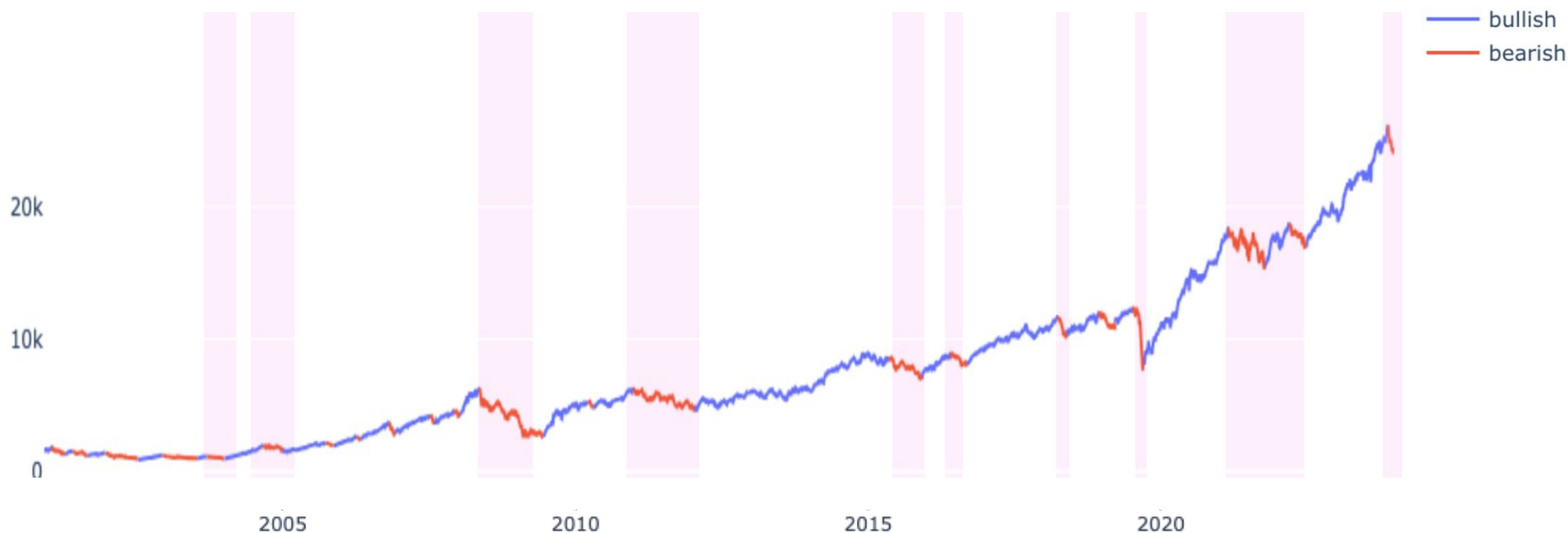


*charts in log scale



Market does not stay the same

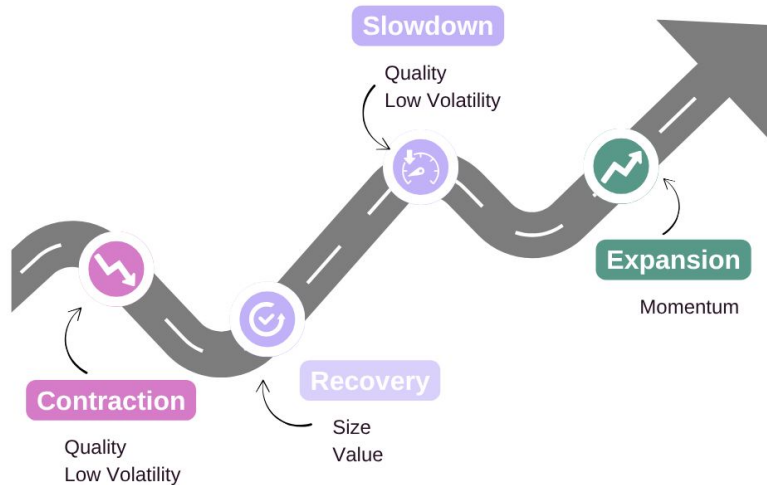
Markets go through discreet persistent regimes and the behavior of the asset classes is very different in each regime We use machine learning based predictive models for modelling regimes using macroeconomic data and technical signal.





Strategy Identification

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.



01

Regime Identification

We classify the market into phases based on volatility, trend breadth, and macro indicators.

💡 Helps decide which factors to focus on.

02

Selecting Factors by Regime

Our strategy dynamically picks up factors suitable for current regime

💡 Not all factors work in all regimes.

03

Confirming Factor Effectiveness

We validate factor performance with real-time IC checks, dispersion tests, and turnover control.

💡 Only strong, stable, and scalable signals make it to live.

04

Avoiding Risky Names

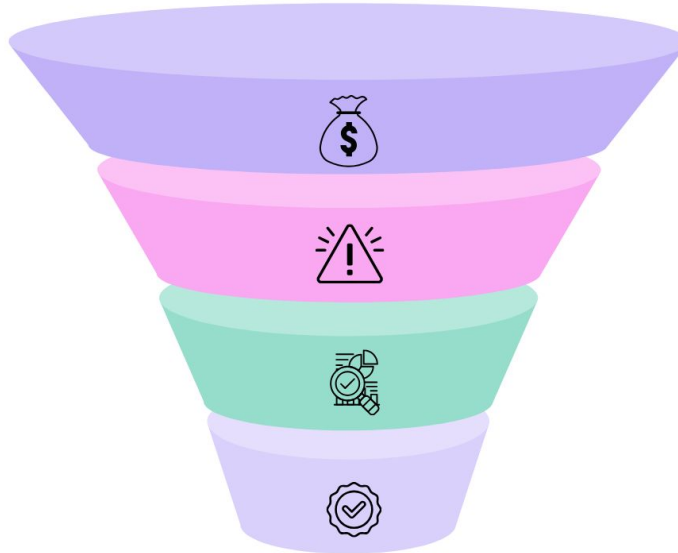
Regardless of regime, we eliminate high-distress or highly volatile stocks

💡 The core portfolio stays robust, even in high-beta phases.



Filtering out the riskier names

To build a high-quality, scalable, and resilient portfolio, we begin by narrowing down the stock universe through a robust multi-layered filtration process. This enhanced framework filters out illiquid, distressed, overvalued, and fundamentally weak stocks, ensuring only the most investable ideas progress into our portfolio



01

Ensuring Liquidity

Focus on scalable stocks with strong market depth

>> **Turnover, illiquidity, volume trend, market cap**

02

Risk & Stability

Avoid unstable or distressed names

>> **Volatility, return skew, earnings stability**

03

Valuation

Screen for stocks offering value on cash flows and earnings

>> **FCF, EBITDA/EV, PEG, sales-based valuation**

04

Quality

Prioritise fundamentally strong companies

>> **ROE, margins, asset efficiency**



Always Look For Momentum

Momentum is not just about chasing past winners—it's about identifying consistent strength across timeframes, sectors, and return profiles. Our robust momentum filters go beyond basic price trends to capture high-quality, sustained performers through a multifactor lens—ensuring trend persistence, industry leadership, breakout validation, and risk-adjusted upside potential.

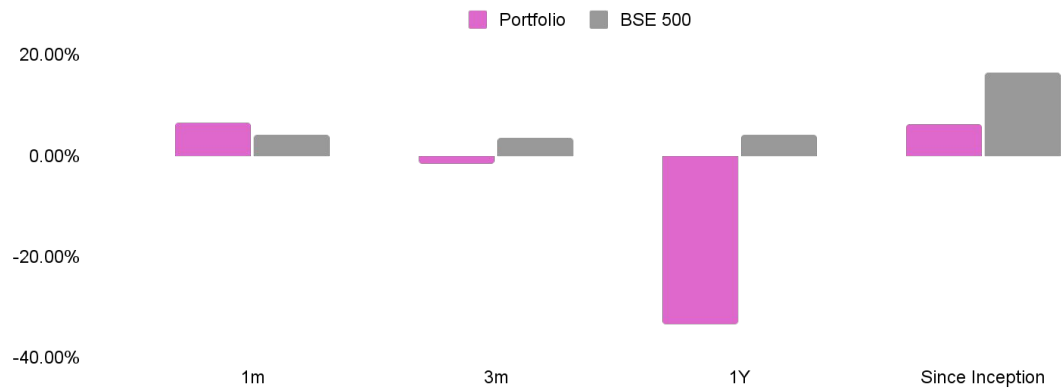
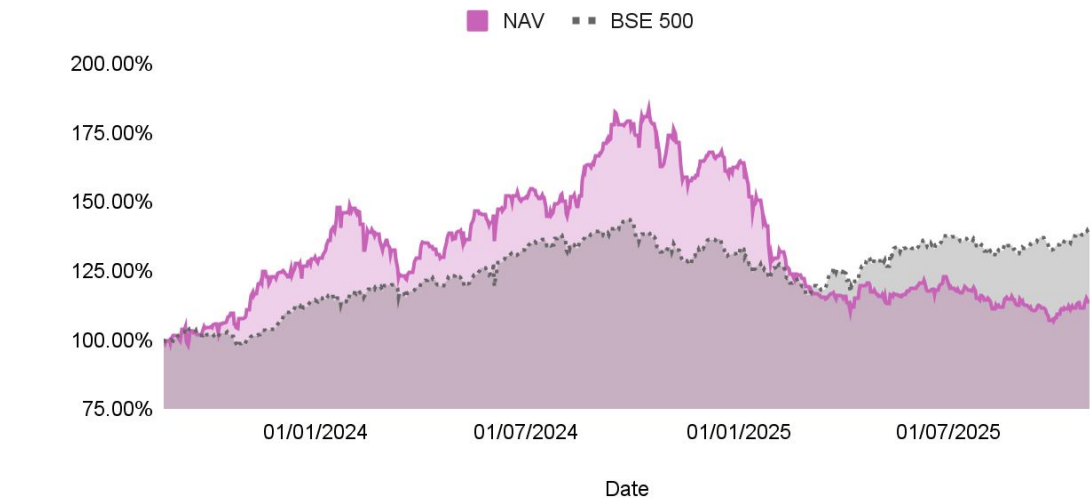




Forward Looking Growth

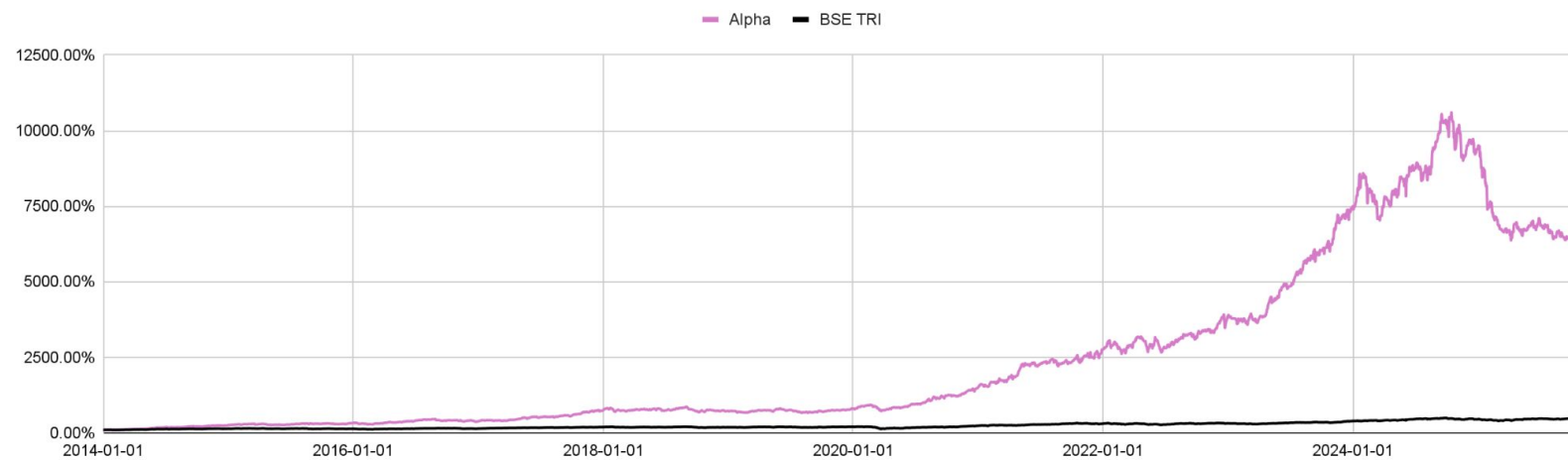
Strong earnings growth is a key driver of long-term stock performance, and we aim to identify companies where future growth is both visible and credible. Our framework captures earnings momentum across multiple dimensions—from upward EPS revisions and analyst conviction to consistency, dispersion control, and recent positive inflections—ensuring alignment with both trend and sustainability of growth







	1-mth	3-mth	6-mth	YTD	1-yr	SI
Alpha	6.5%	-1.5%	-2.3%	-30.0%	-33.5%	6.1%
BSE TRI	4.2%	3.4%	7.4%	5.8%	4.1%	16.5%



10 years

Annualized Returns

Annualized Volatility

Worst Drawdown

Correlation

Sharpe Ratio

Alpha

53.7%

21.2%

-23.1%

71.8%

223.3%

BSE TRI

15.88%

16.36%

-38.39%

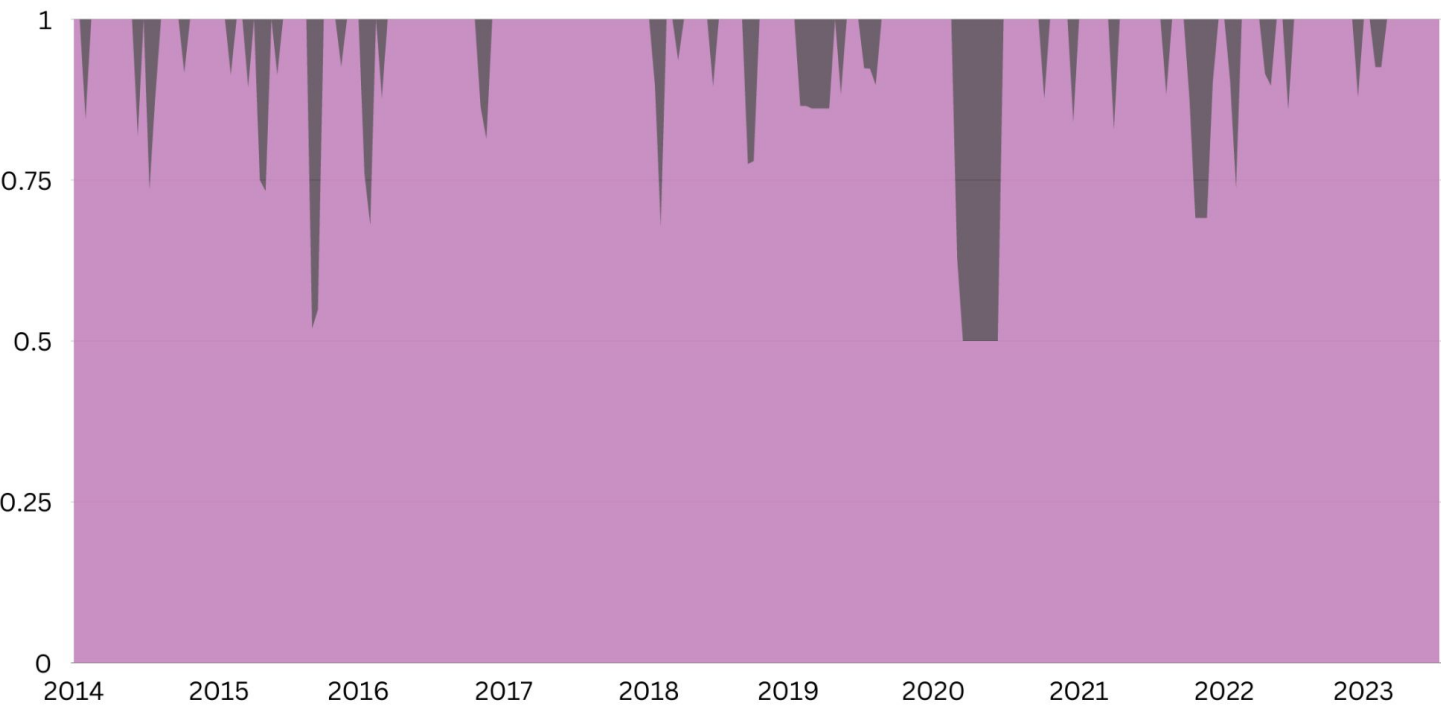
100.00%

57.30%



Tactical Allocation - reduces risk and drives outperformance

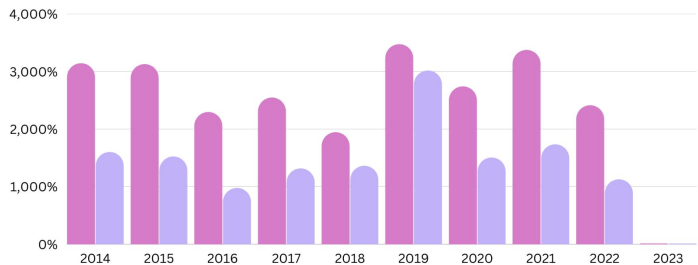
Our allocation to factors shifts based on prevailing market conditions. In favourable market we have higher allocation to momentum like factors and in volatile markets value and low volatility get more weight



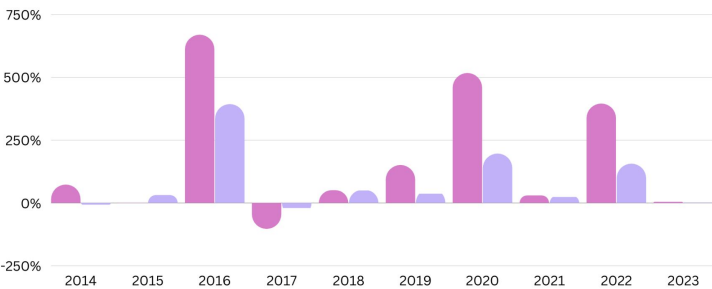


Strong Risk Management, Better Risk Adjusted Returns

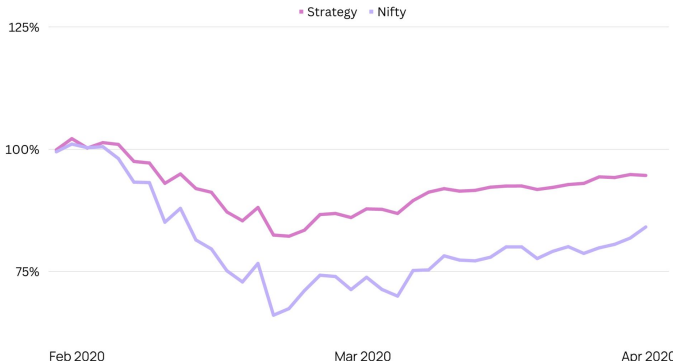
The strategy derives its power from the strong risk management which makes it outperform in risk scenarios. In most years the strategy has delivered better risk adjusted returns than the benchmark



Risk Comparison with Benchmark



Risk Adjusted Returns



Performance in March 2020

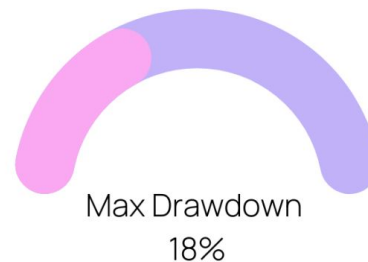


Performance in 2021-22



Moderate Turnover, Tactical Holding Periods

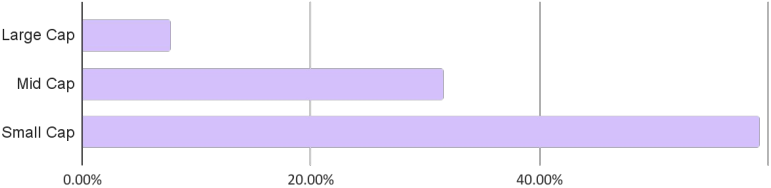
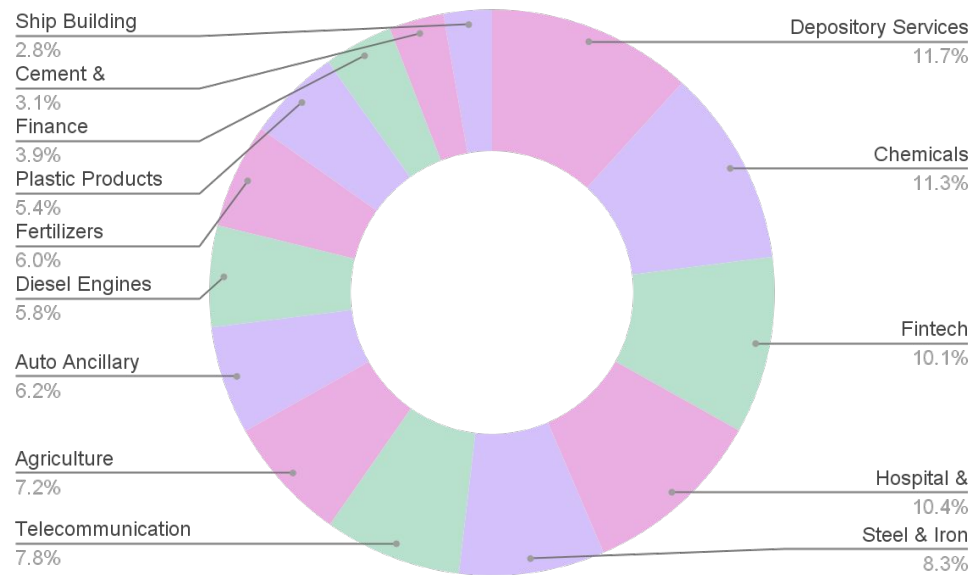
Despite being tactical we do not have very high turnover, we hold on to the winners. The drawdown is very moderate and 10 years backtested performance spans 35%





Top 5 holdings

Our allocation is diversified across sectors and market caps

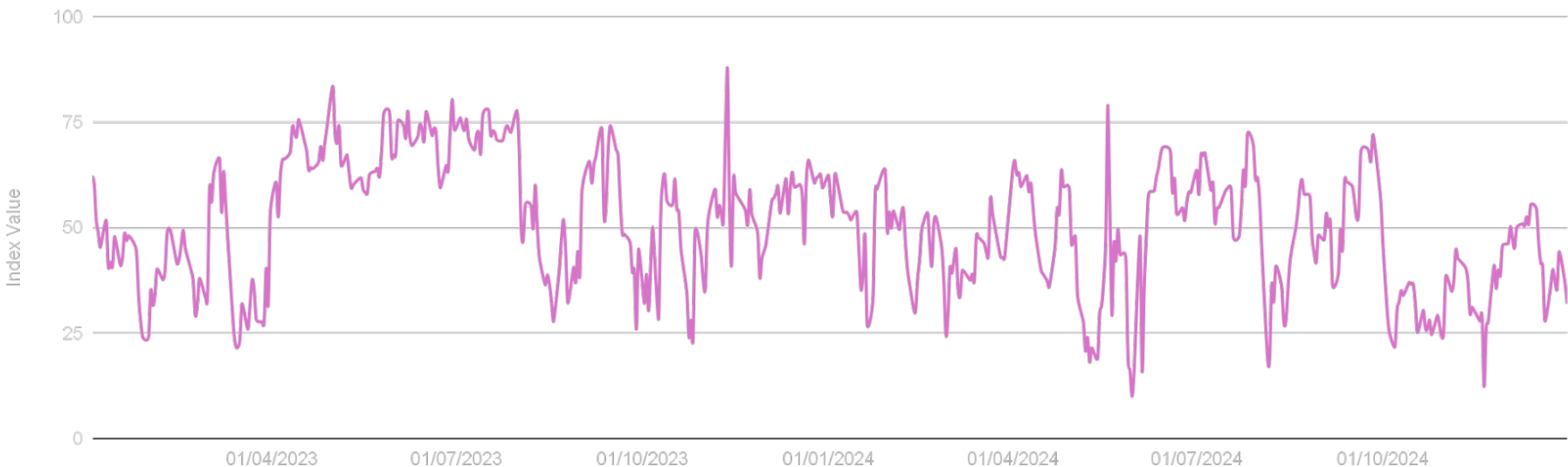




Buy when others are fearful, sell when others are greedy

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

Fear and Greed Index





Advisory Board:



Board Observer
Sukhmani Bedi, Orios VP



Advisor
Piyush Chaplot



Advisor
Miquel Alonso

Management Team:



Founder & CEO
Sonam Srivastava



Head of Growth
Siddharth Bhaisor



Head of BD
Siddhart Agarwal



Head of Sales
Shivam Agarwal



Lead CX
Lovish Jain



Lead Tech
Lakshmi Patel



Contact Us

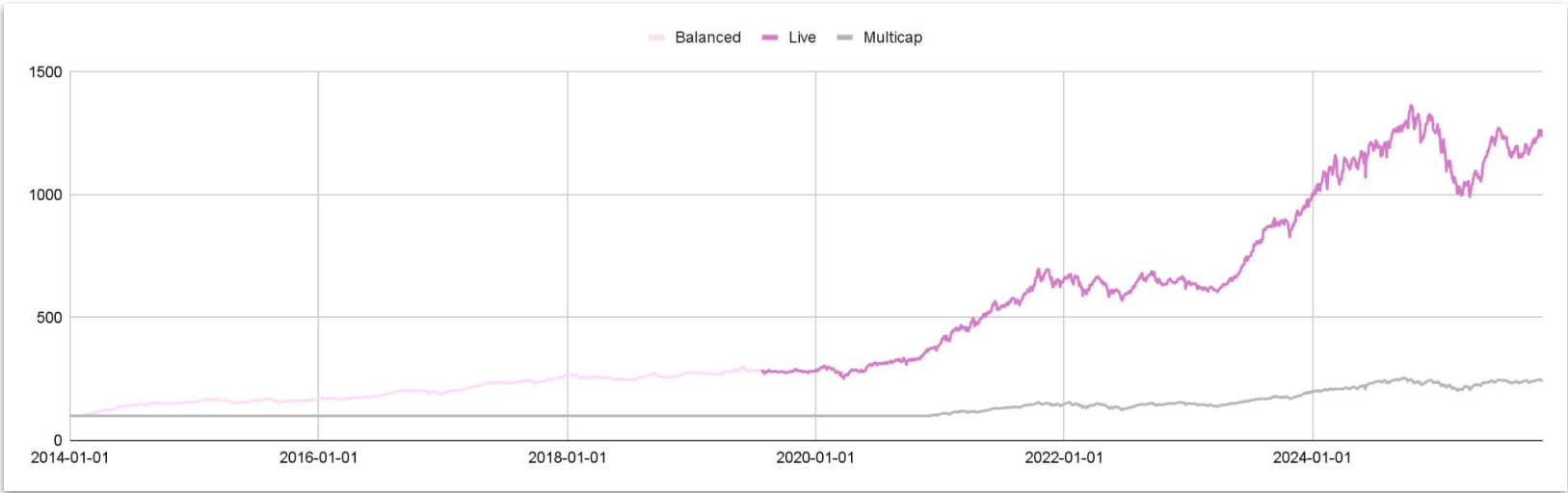
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Multi Factor Tactical

	1-mth	3-mth	6-mth	1-yr	YTD	Inception
Balanced	5.4%	5.0%	15.5%	-5.4%	-1.6%	36.1%
Multicap	4.3%	3.0%	9.0%	3.6%	4.4%	20.5%



10 years

Annualized Returns
Annualized Volatility
Worst Drawdown
Correlation to NIFTY
Sharpe Ratio

Balanced

24.3%
13.2%
-18.3%
6.2%
184.7%

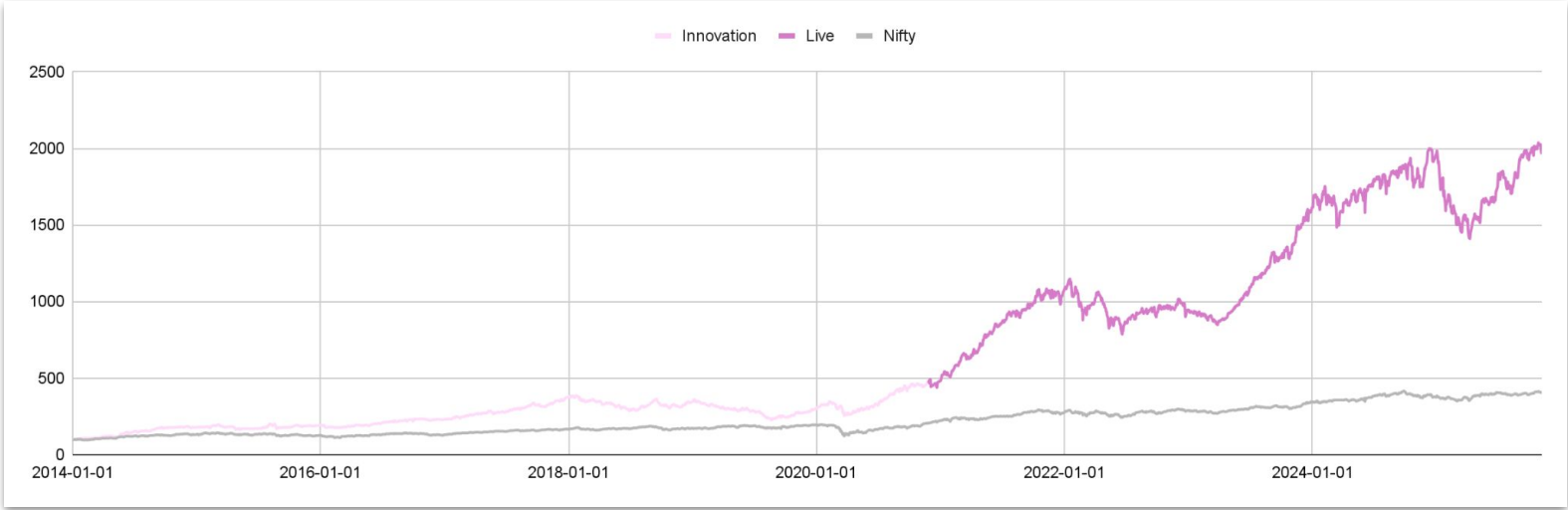
Multicap

5.60%
7.64%
-20.20%
-
73.25%



Momentum

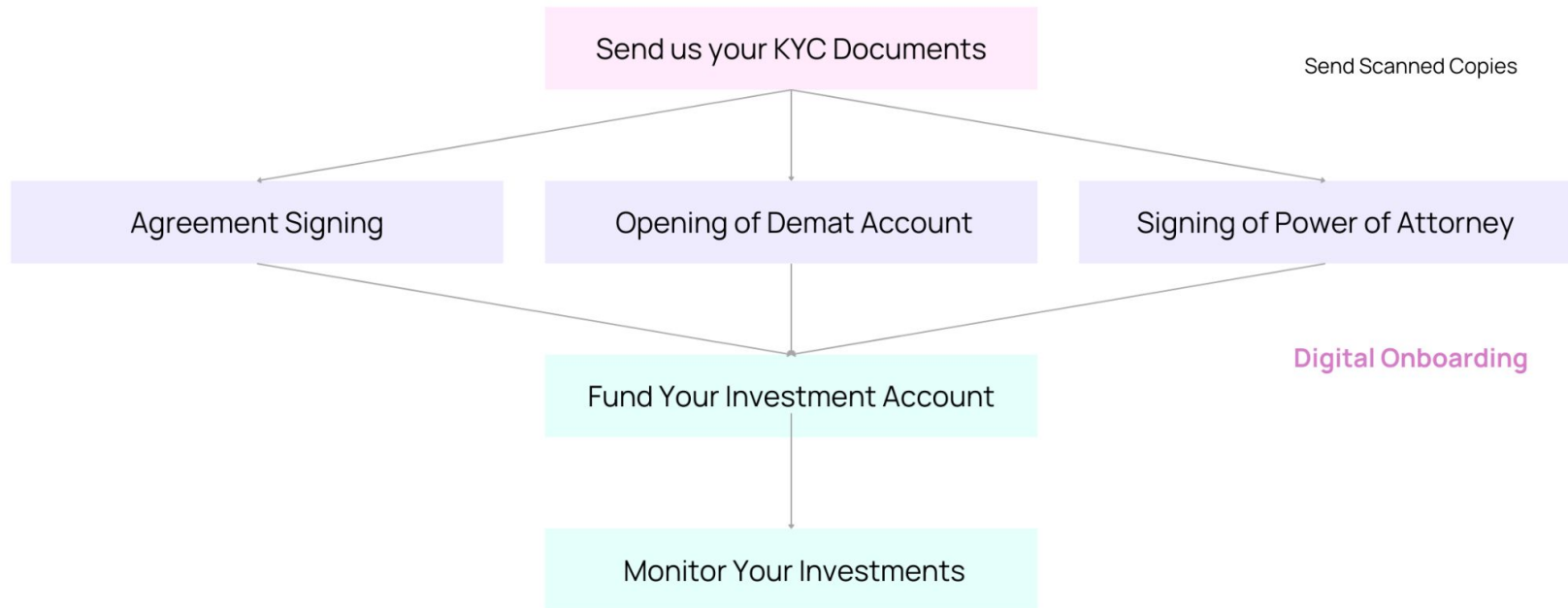
	1-mth	3-mth	6-mth	1-yr	YTD	Inception
Innovation	5.2%	14.2%	31.5%	12.5%	3.7%	55.1%
Nifty	4.5%	3.9%	5.7%	6.3%	8.8%	19.6%



	Innovation	Nifty
Annualized Returns	41.0%	12.62%
Annualized Volatility	19.0%	16.00%
Worst Drawdown	-24.1%	-38.44%
Correlation to NIFTY	6.8%	-
Sharpe Ratio	216.2%	78.88%



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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 - The backtesting results do not reflect the results of actual trading or the effect of material economic and market conditions on the decision-making process, but were achieved by means of retrospective application, which may have been designed with the benefit of hindsight. 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.
 - 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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- We and our associates, officers, directors, and employees, Investment Advisor (including relatives) worldwide may: (a) from time to time, have long or short positions in, and buy or sell the securities thereof, of company (ies) forming part of the products or reports created by the company or (b) may have other potential/material conflict of interest with respect to any company(ies) in various products or reports created by the company. Any such positions of conflict of interest will be appropriately disclosed and dealt with in accordance with applicable law.
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