



Empowering the Right Investment

OCT 25

wrightresearch.in

STRICTLY CONFIDENTIAL

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



Quantitative Genius, Optimized Returns

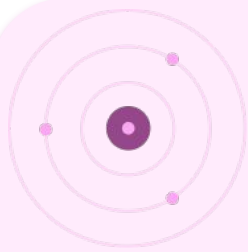


Hi, I am Sonam Srivastava!

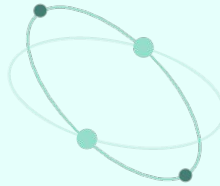
I am a globally recognized quant researcher with 10+ years experience at HSBC, Edelweiss. I am a IIT Kanpur graduate who built a 1000 cr+ successful advisory and portfolio management business using quant strategies.

- 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.

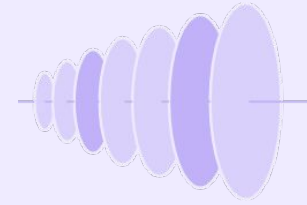
Invest in the Future of Investing with Wright Research!



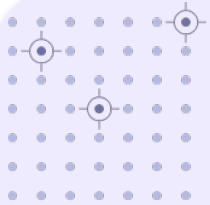
Factor Investing
Finding what drives the market



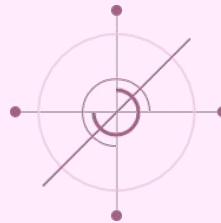
Momentum Investing
In line with the trends



Artificial Intelligence
Finding complex patterns



Risk Management
Stronger in tough times



Tactical Investing
For dynamic markets of India

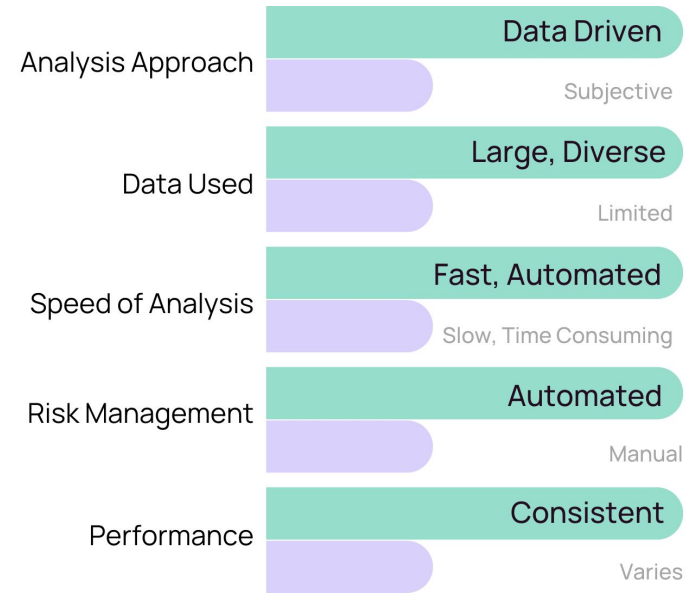
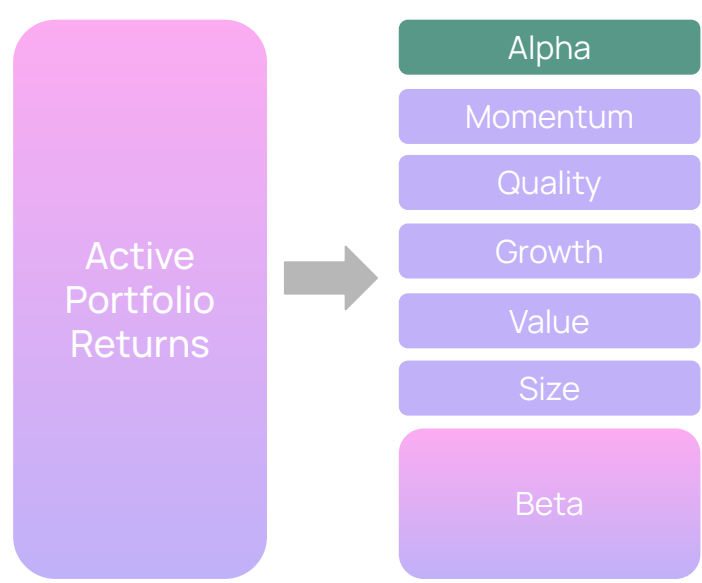


Hedging
Protect and grow in the downside



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.

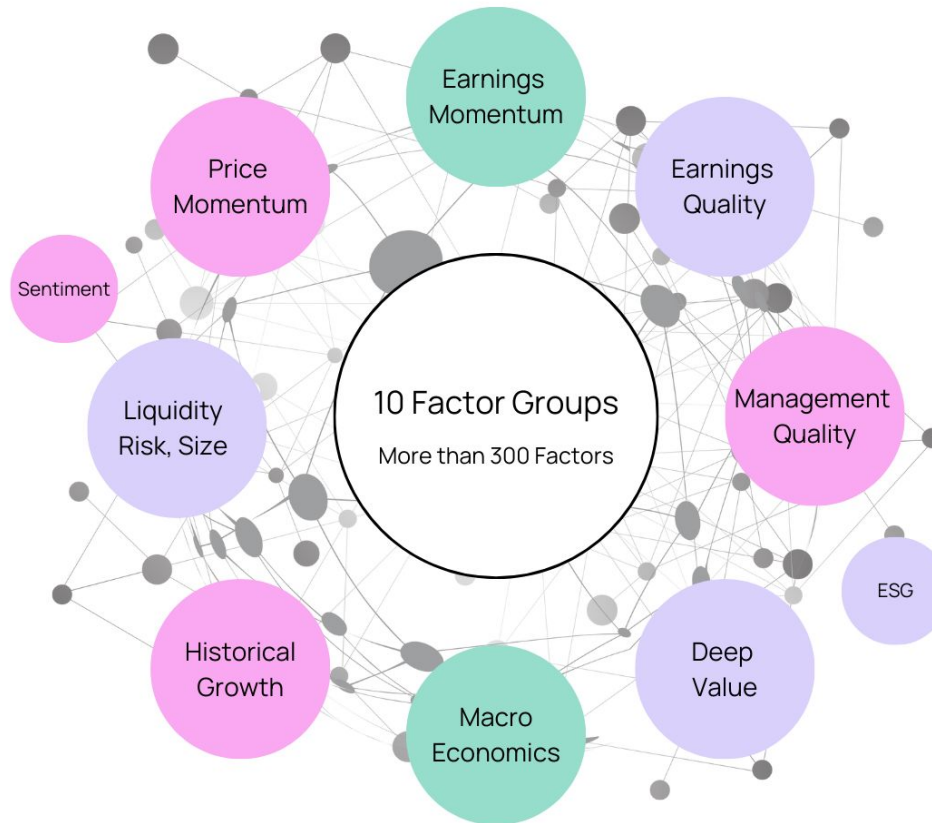


Quant vs Traditional



Comprehensive Factor Suite

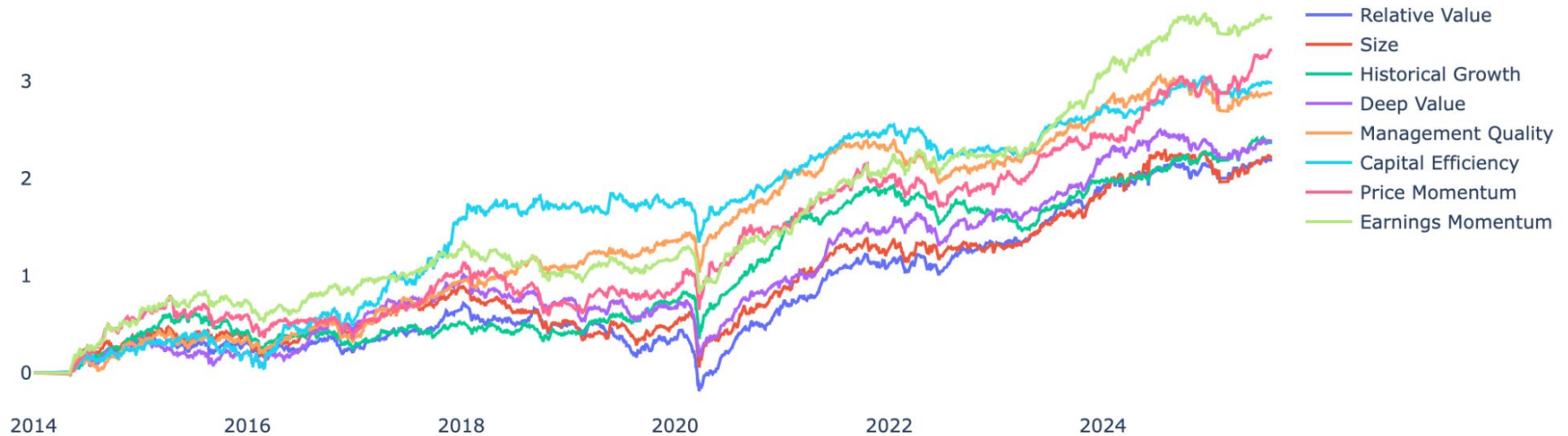
Empirical research has shown that the equity markets returns can be decomposed into a set of discrete uncorrelated factors. We look at more than 300 factors from 10 factor groups that include fundamentals, technicals as well as alternative datasets





Factors are drivers of long term performance

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

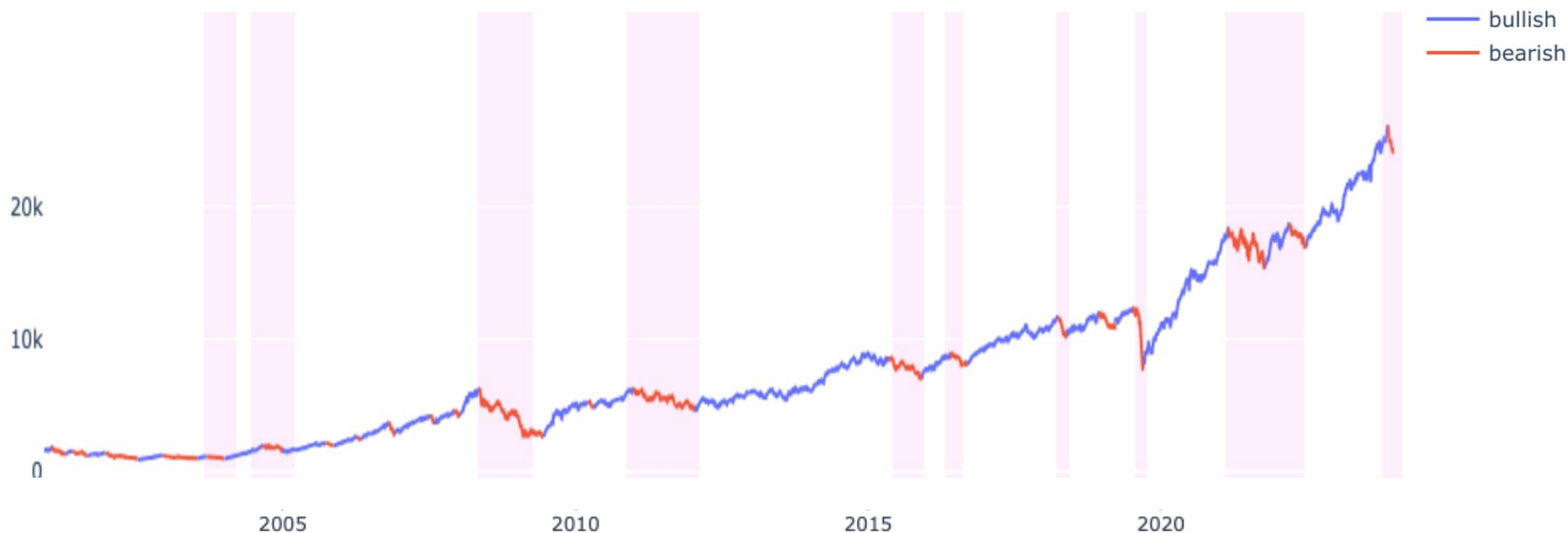


*charts in log scale



Market does not stay the same

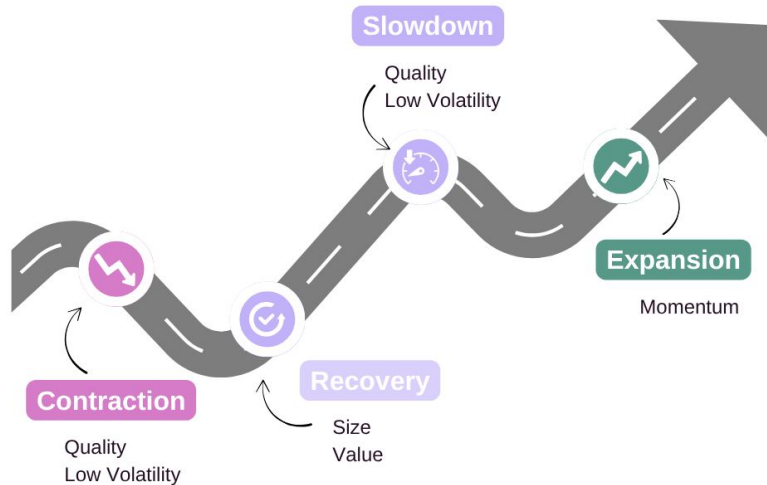
Markets go through discreet persistent regimes and the behavior of the asset classes is very different in each regime We use machine learning based predictive models for modelling regimes using macroeconomic data and technical signal.





Strategy Identification

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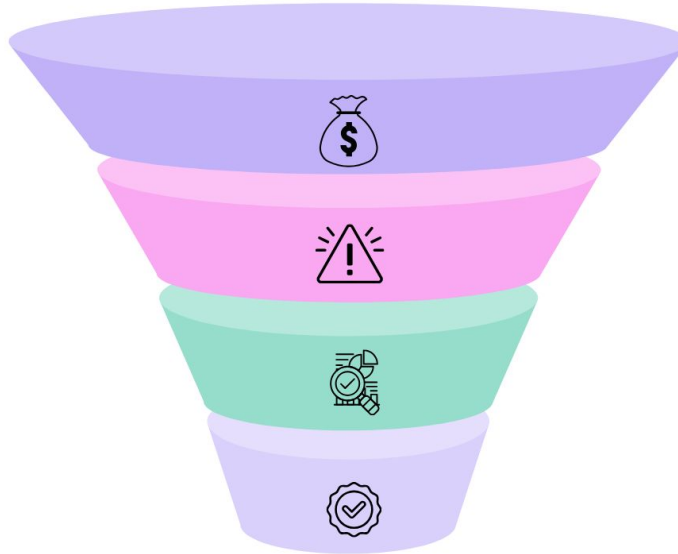


- 01 Regime Identification**
 We classify the market into phases based on volatility, trend breadth, and macro indicators.
 💡 Helps decide which factors to focus on.
- 02 Selecting Factors by Regime**
 Our strategy dynamically picks up factors suitable for current regime
 💡 Not all factors work in all 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

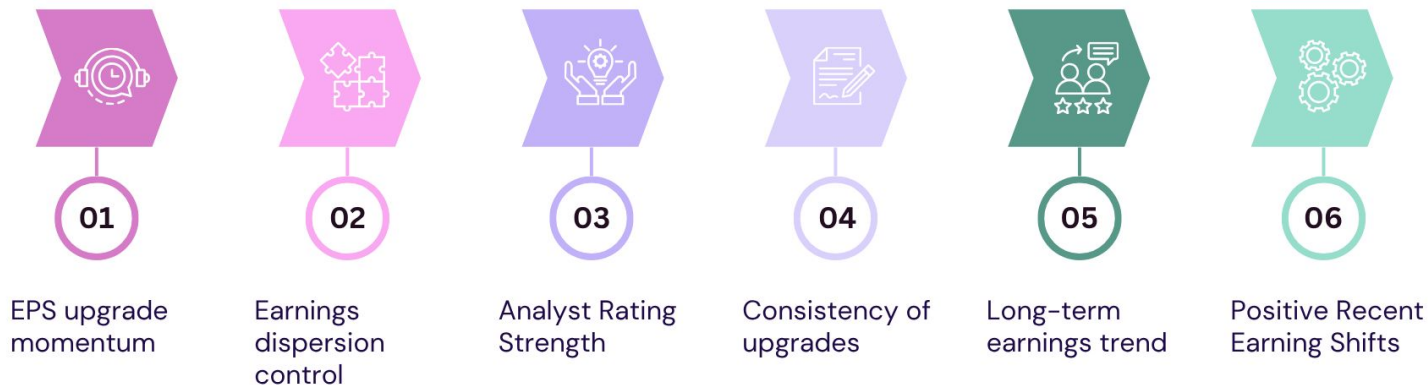
Momentum is not just about chasing past winners—it's about identifying consistent strength across timeframes, sectors, and return profiles. Our robust momentum filters go beyond basic price trends to capture high-quality, sustained performers through a multifactor lens—ensuring trend persistence, industry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

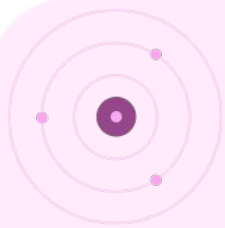




Forward Looking Growth

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

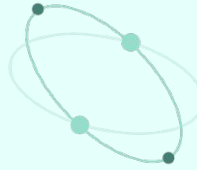




Wright Factor Fund

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

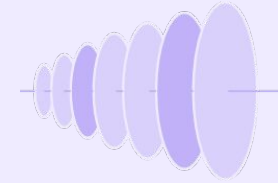
26M CAGR: **22.7%** 6% over BM



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



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

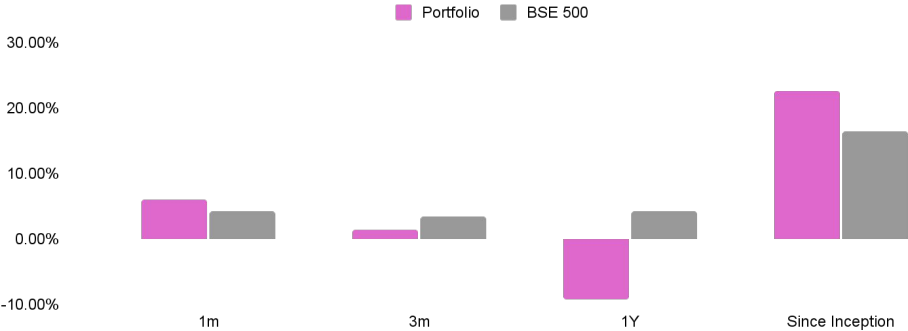
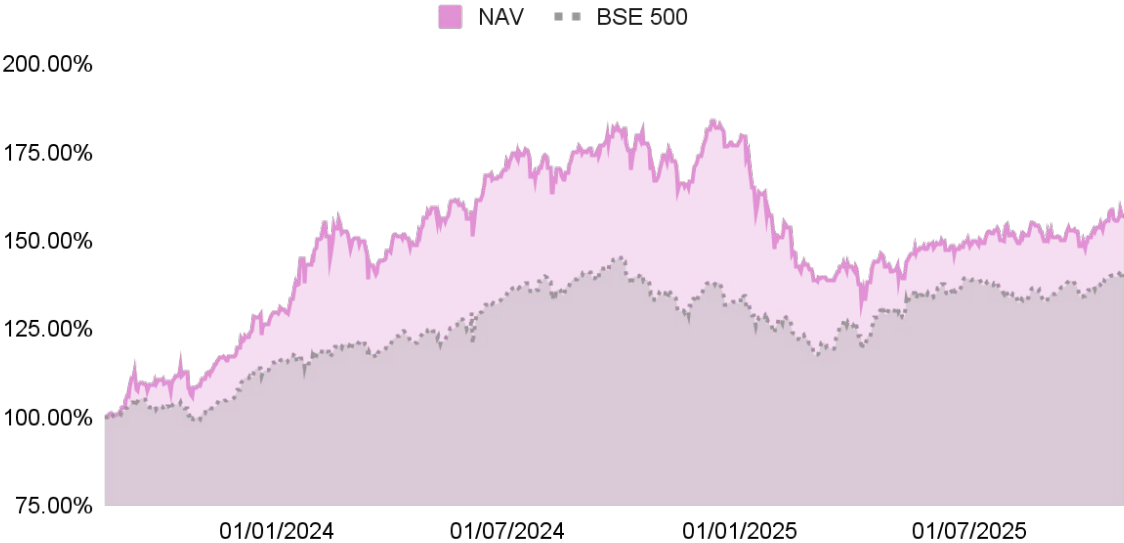
Universe
Top 700 stocks

Number of Stocks
20-30

Per Sector Allocation
< 20%

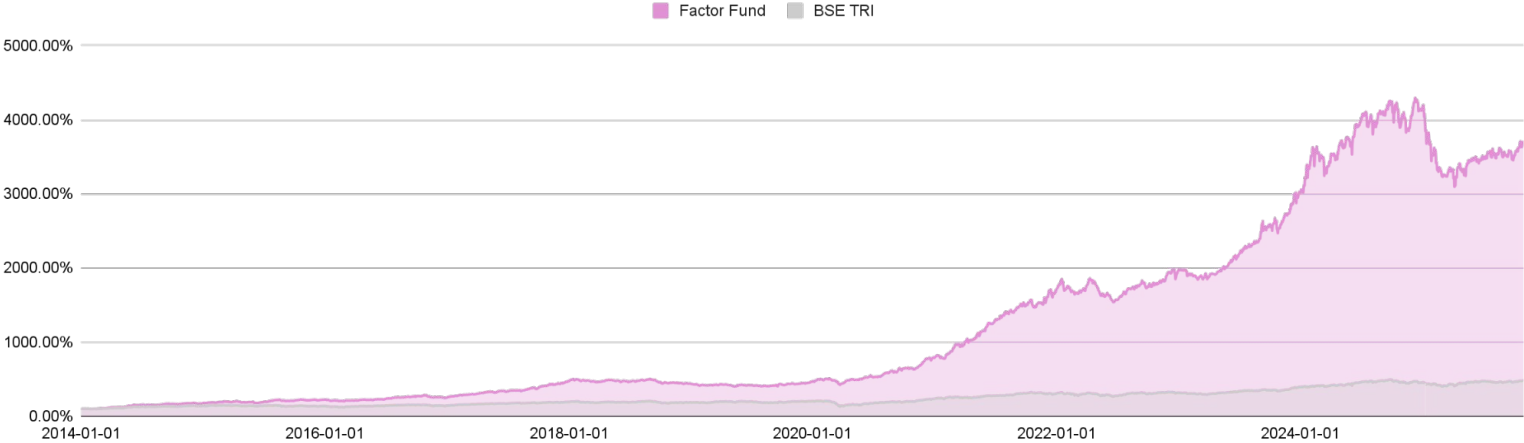
Per Stock Allocation
< 10%







	1-mth	3-mth	6-mth	YTD	1-yr	SI
Factor Fund	6.0%	1.5%	11.0%	-11.8%	-9.1%	22.7%
BSE TRI	4.2%	3.4%	7.4%	5.8%	4.1%	16.5%



Expectation - 10 years

	Factor Fund	BSE TRI
Annualized Returns	41.5%	15.9%
Annualized Volatility	14.1%	16.4%
Worst Drawdown	-20.4%	-38.4%
Correlation	73.3%	-
Sharpe Ratio	247.6%	57.3%



Strong Risk Management, Better Risk Adjusted Returns

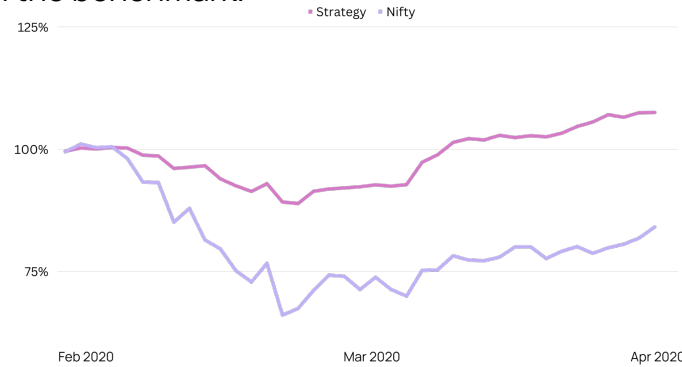
The strategy derives its power from the strong risk management which makes it outperform in risk scenarios. In most years the strategy has delivered better risk adjusted returns than the benchmark.



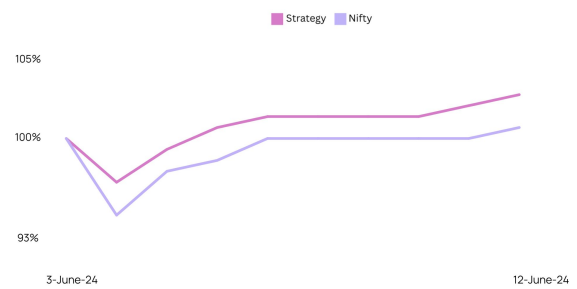
Risk Comparison with Benchmark



Returns Comparison with Benchmark



Performance in March 2020



Performance in Jun'24



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

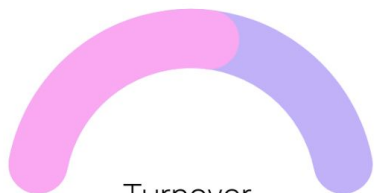


5 Year Rolling Return



Moderate Turnover, Tactical Holding Periods

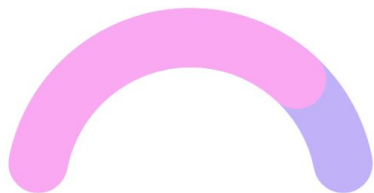
Despite being tactical we do not have very high turnover, we hold on to the winners. The drawdown is very moderate and 10 years backtested performance spans 35%



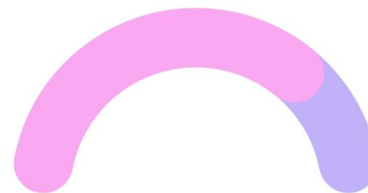
Turnover
150-200%



Max Drawdown
18%



Holding Period
3 month - 3 years

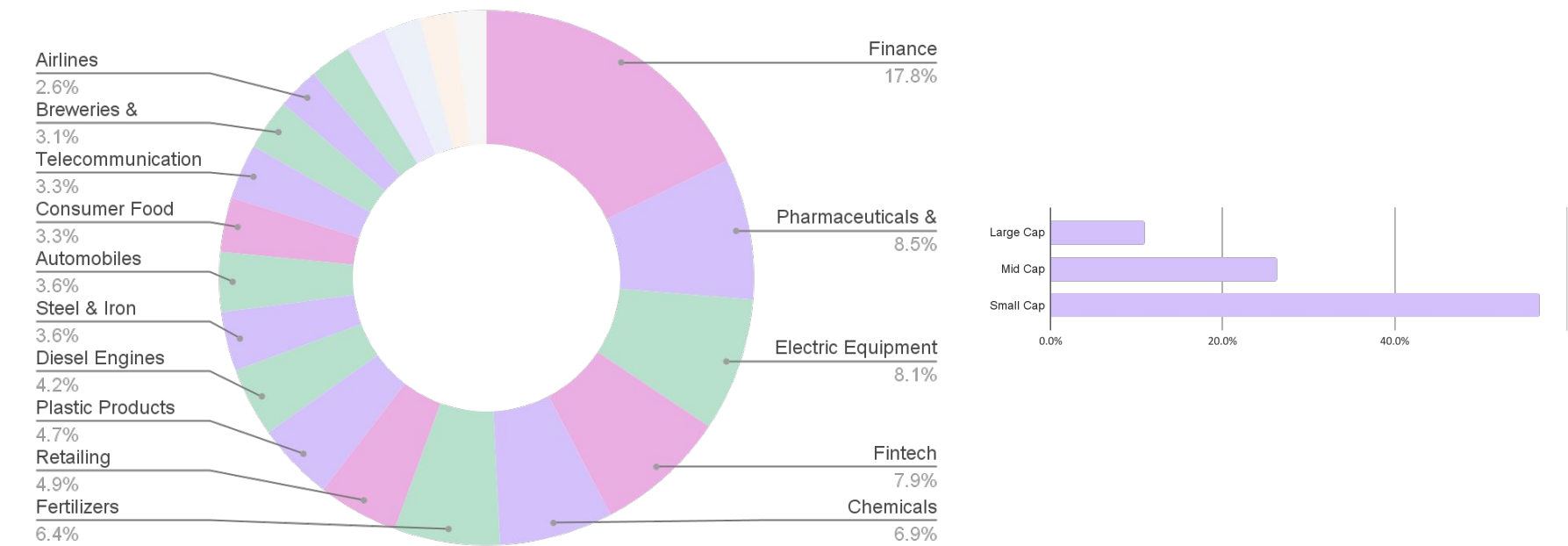


10 Year CAGR
35% +



Current Allocation

Our allocation is diversified across sectors and market caps

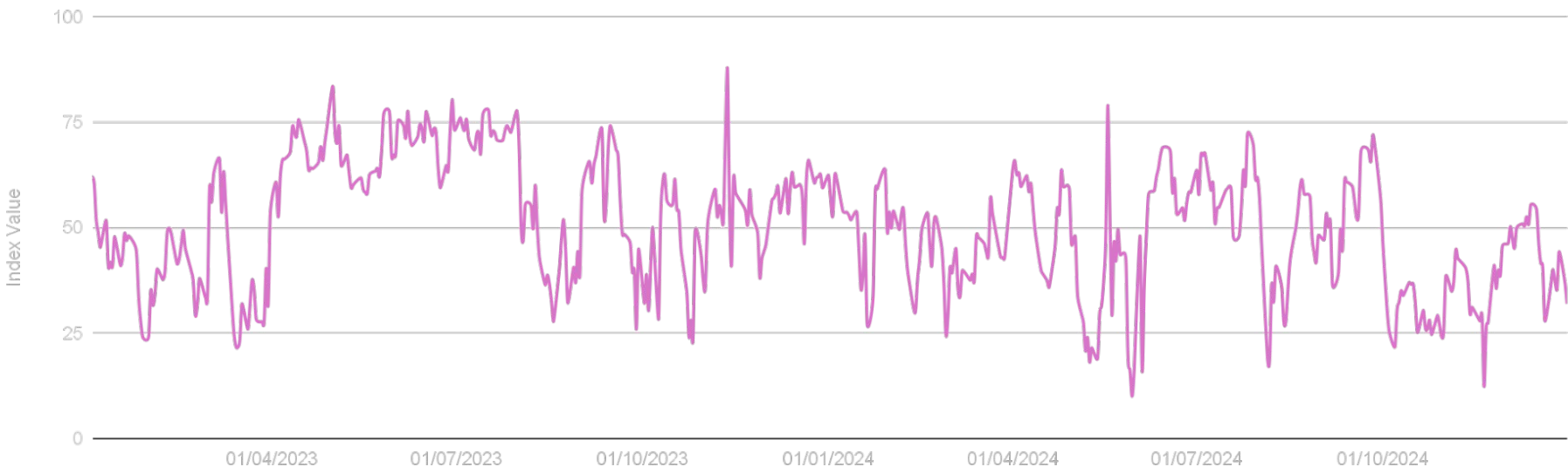




Buy when others are fearful, sell when others are greedy

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

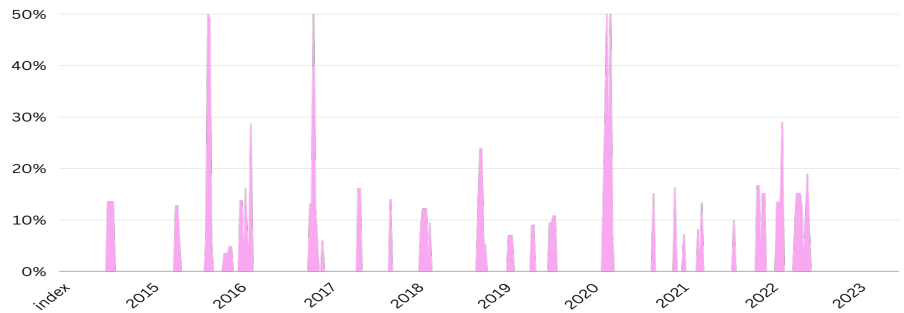
Fear and Greed Index



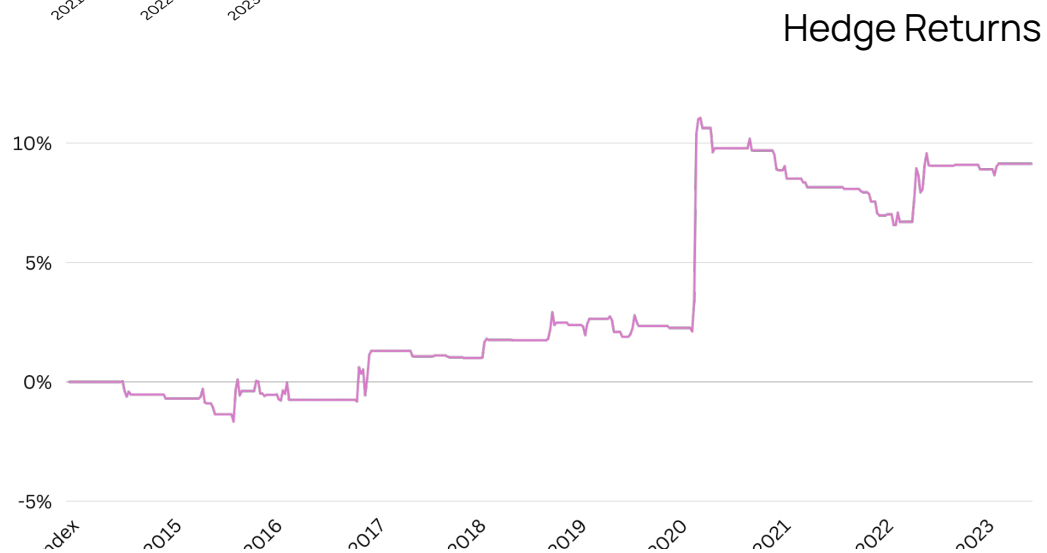


Downside protection with Options Hedging

We protect against adverse market movements using options based hedging strategies



Short Exposure



Hedge Returns



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

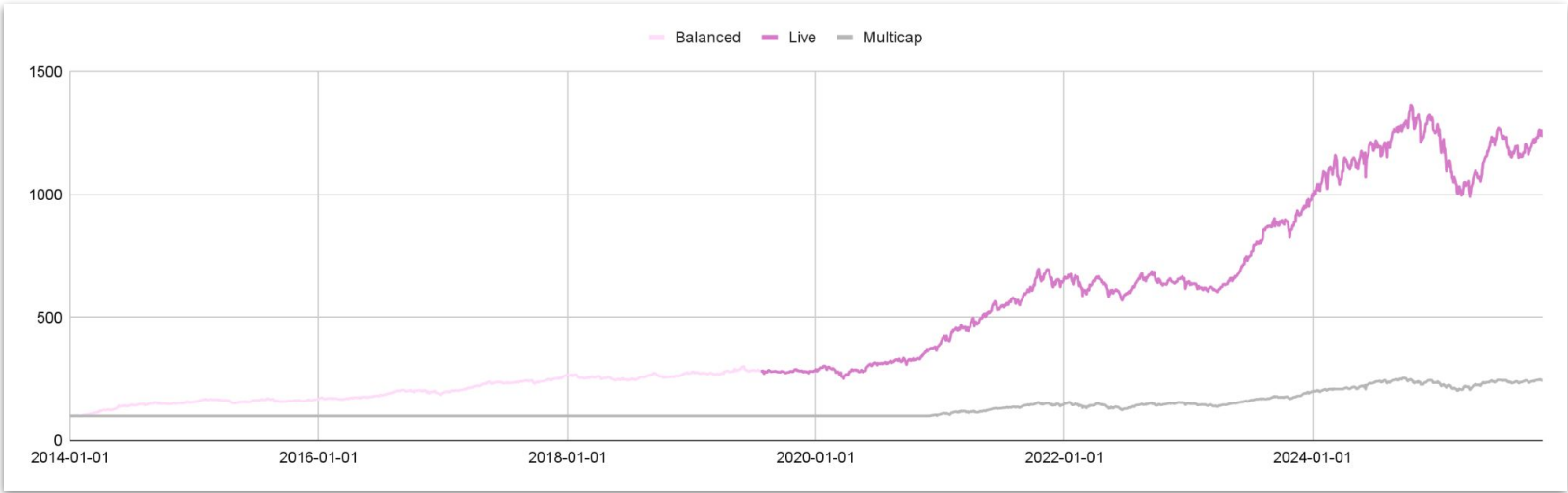
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Multi Factor Tactical

	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%

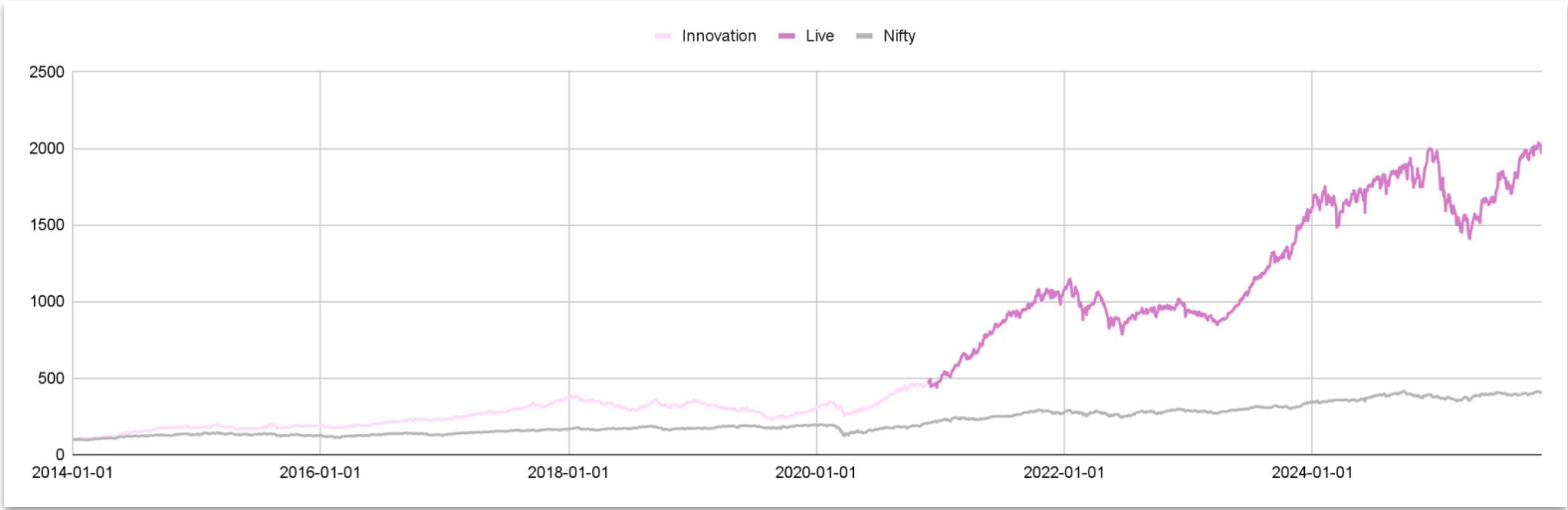
-

73.25%



Momentum

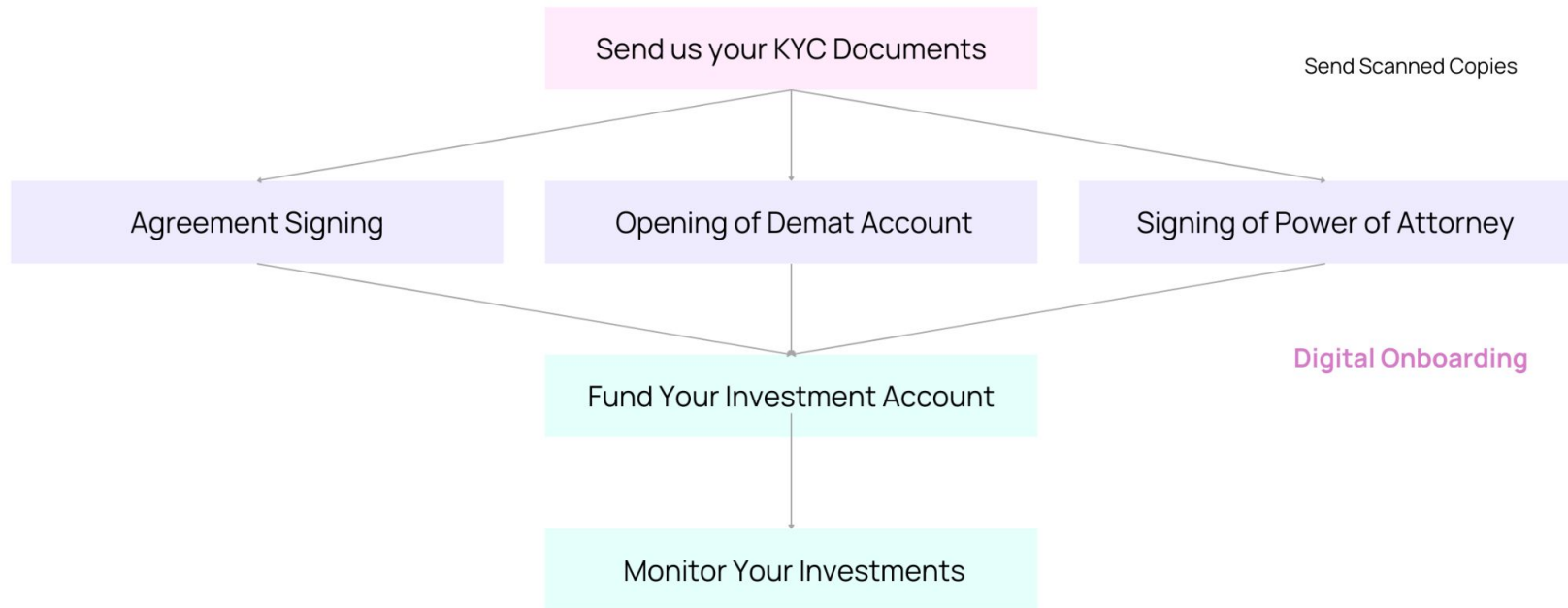
	1-mth	3-mth	6-mth	1-yr	YTD	Inception
Innovation	5.2%	14.2%	31.5%	12.5%	3.7%	55.1%
Nifty	4.5%	3.9%	5.7%	6.3%	8.8%	19.6%



	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.
- While we endeavour to update the information / material on various products and reports created by us, on a reasonable basis, there may be regulatory, compliance or other reasons that prevent us from doing so.
- 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.
- 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.
- The analysts for various products or reports created by the company certify that all of the information /material therein accurately reflect his or her personal views about the subject company or companies and its or their securities, and no part of his or her compensation was, is or will be, directly or indirectly related to company(ies) in various products or reports created by the company. No part of this material may be duplicated in any form and/or redistributed without the prior written consent of the Company.