Alpha Prime Momentum Model

Concentrated Trend: High risk, high momentum strategy aiming to generate alpha return with a few stocks

Investment Objective

Alpha Prime is defined as the strong predictive power of past returns in influencing future returns. This is a high risk equity strategy to participate in high momentum stocks with a check for volatility. This strategy is specifically build to take advantage of the bull market.

Investment Mechanism

Wright Alpha Prime is a data-driven quantitative trend following strategy based on multiple momentum indicators combined using position sizing techniques and market regime modelling using machine learning models. This portfolio is expected to generate consistent high returns over time. The underlying equity themes consist of selecting high quality stocks with high momentum and low volatility.

Minimum Investment
Rs. 33069

Rebalancing Frequency
Weekly

	Inception	MTD	1M	3M	6M	1Y	2Y	3Y	YTD
Alpha	25.4	3.5	-2.9	3.2	0.2	6.0	2.9	18.4	3.5
BSE 500	11.6	-0.6	-0.2	3.4	0.8	3.8	-1.4	10.7	-2.2

10 Years Expected Performance	**Alpha**	**BSE 500**
Annualized Returns	25.4	11.6
Annualized Risk	25.0	13.9
Sharpe Ratio	101.6	83.3
Max Drawdown	-28.2	-19.3
Corr	71.0	-

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.

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Month-on-Month Performance

month	1	2	3	4	5	6	7	8	9	10	11	12
2023	0.00	0.00	0.00	0.00	0.00	4.30	14.40	9.10	-0.30	1.90	14.80	1.20
2024	14.40	-5.40	-2.30	3.70	-1.00	7.00	4.80	10.80	3.60	-2.90	1.80	4.40
2025	-18.60	-8.40	7.60	1.40	3.20	0.60	-0.10	-0.60	-3.50	10.30	2.70	-2.40
2026	-0.20	-6.50	-3.30	7.40	4.00	2.10	-2.90	3.50	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

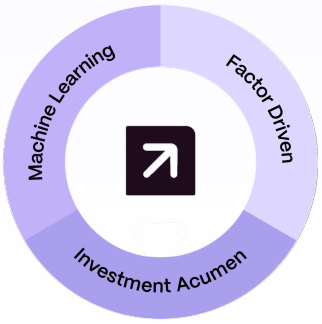
- 9+ years in Software Development
- Housing.com, Testbook.com, Buyceps.com
- B.Tech, CSE, IIT Bombay



Dr Miquel Alonso
Advisor, Machine Learning

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

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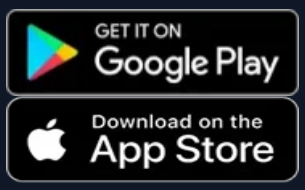
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