



# 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. 34566**

Rebalancing Frequency  
**Weekly**

	Inception	MTD	1M	3M	6M	1Y	2Y	3Y	YTD
<b>Alpha</b>	26.7	2.1	4.0	8.0	-1.6	7.3	9.4	-0.7	2.9
<b>BSE 500</b>	12.3	1.3	1.5	11.7	-4.0	-2.9	0.2	11.1	-4.0

### 10 Years Expected Performance

	Alpha	BSE 500
Annualized Returns	26.7	12.3
Annualized Risk	25.4	14.2
Sharpe Ratio	105.1	87.1
Max Drawdown	-28.2	-19.3
Corr	71.9	-



# 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

vinod reddy,

## 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

## Data Driven Organisation



## Our Accolades

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AI Game Changers  
NASSCOM**

**50,000+  
Active Investors**

**Nidhi SSS Awardee  
Govt of India**

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