

Balanced Multi Factor ModelMastering Factor Investing: Diversify, Adapt, and Grow with Wright Balanced.

Investment Objective

This is a medium risk strategy which aims to outperform in all stages of the market cycle, the volatile and the trending. This is achieved by dynamic allocation to various factors and asset classes based on the changing market regime.

Investment Mechanism

The strategy seeks to achieve its investment objective through a diversified, multi-factor approach to take advantage of structural inefficiencies within the Indian equity market. The strategy is managed systematically and uses a combination of equity factor like momentum, low volatility, efficiency, value, growth etc along with machine learning driven risk modelling. We do asset allocation to 4 asset classes - equities, bonds, gold and liquid instruments

Minimum Investment

Rs. 77408

Rebalancing Frequency

Monthly

	Inception	MTD	1M	3M	6M	1Y	2Y	3Y	YTD
Balanced	26.8	1.9	5.4	5.0	15.5	-5.4	20.2	24.5	0.2
Multicap	15.4	0.2	4.3	3.0	9.0	3.6	19.8	18.1	4.6

10 Years Expected Performance	Balanced	Multicap 7.9		
Annualized Returns	23.9	7.9		
Annualized Risk	14.9	9.6		
Sharpe Ratio	160.2	82.0		
Max Drawdown	-27.3	-20.2		
Corr	61.8	-		

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
2014	0.30	7.80	11.60	2.60	11.90	5.00	1.70	2.00	-0.40	0.90	0.90	2.50
2015	5.70	0.30	-1.70	-6.70	4.10	3.10	2.60	-3.80	-1.30	1.20	1.10	2.40
2016	2.70	-1.60	2.10	0.60	2.40	4.80	3.30	6.80	-1.50	0.80	-2.60	-3.60
2017	5.00	2.70	5.90	5.00	2.00	0.30	1.10	3.30	-4.10	4.20	3.10	5.70
2018	-1.30	-3.30	1.90	-0.90	-2.90	-0.80	2.50	5.30	-2.20	-0.90	2.20	4.00
2019	-0.10	0.10	-0.70	2.70	7.00	-4.50	-0.80	-0.90	-0.60	3.00	-2.30	0.90
2020	5.00	-7.10	-3.70	7.50	3.40	3.50	3.40	2.30	0.70	2.30	10.00	6.90
2021	3.80	10.50	3.20	6.70	6.60	3.60	5.10	0.40	6.60	6.10	-4.10	5.50
2022	0.40	-7.80	6.20	-1.60	-4.70	-2.50	7.20	4.10	-1.30	-1.80	2.10	-2.40
2023	-1.80	-3.40	1.20	5.60	5.80	9.20	8.80	6.90	2.40	-3.70	8.50	6.80
2024	7.70	1.40	0.70	5.00	-1.20	3.60	2.90	4.20	2.00	1.90	-1.90	-2.00
2025	-10.60	-10 40	3 20	3.00	9 20	8 40	-710	-2 50	2 20	5 40	190	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



Vinod Reddy Kotha

СТС

- 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

Fintech Innovator Al Game Changers NASSCOM 50,000+ Active Investors

Nidhi SSS Awardee Govt of India Top 30 Startups to Watch





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Disclosure

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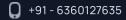
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Wright Research, The Capital 815A/B-Wing, opp. ICICI Bank, G Block, BKC Bandra Kurla Complex, Bandra East Mumbai, Maharashtra 400051

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