Conservative Multi Factor Model

Mastering Factor Investing: Diversify, Adapt, and Grow with Wright Conservative.

Investment Objective

This is a low 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

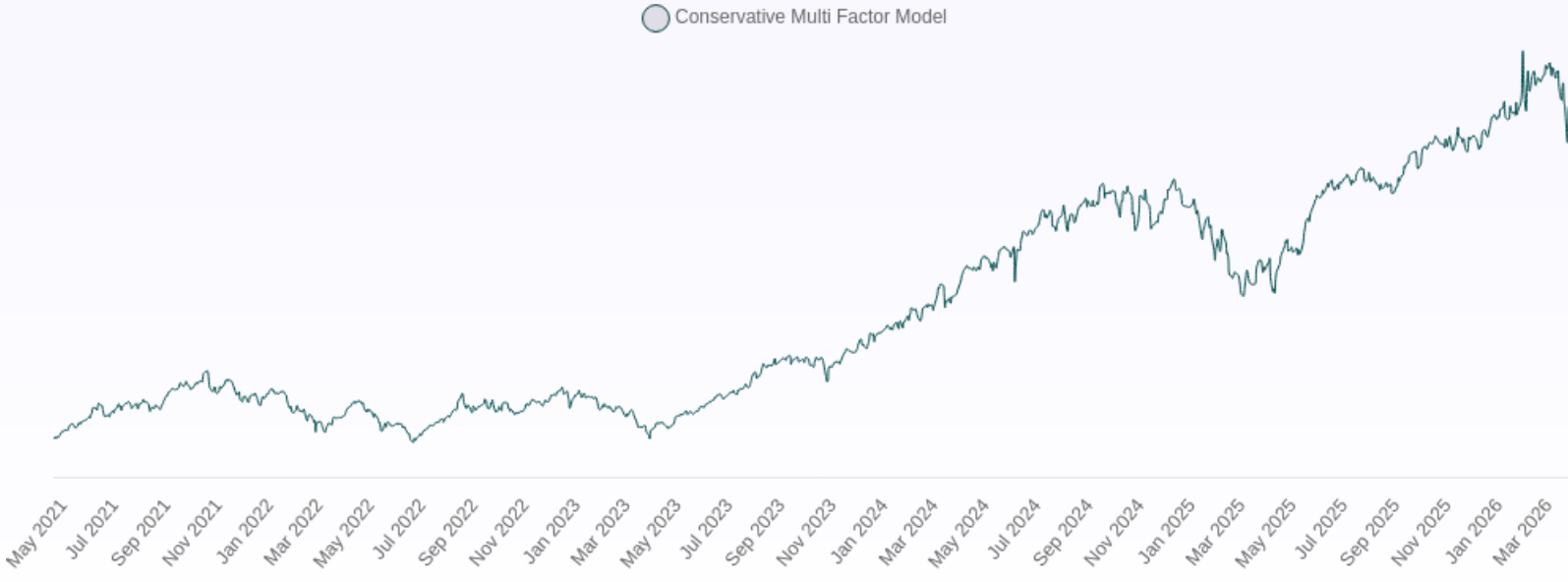
Minimum Investment
Rs. 99832

Rebalancing Frequency
Monthly

	Inception	MTD	1M	3M	6M	1Y	2Y	3Y	YTD
Conservative	16.6	8.5	-5.6	0.4	6.8	26.2	14.3	19.8	8.9
Conservative MF	8.5	1.1	0.7	3.3	4.3	5.0	4.9	8.5	4.5

10 Years Expected Performance	Conservative	Conservative MF
Annualized Returns	16.6	8.5
Annualized Risk	12.8	5.4
Sharpe Ratio	129.7	156.1
Max Drawdown	-17.0	-11.0
Corr	58.0	-

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.

Wright.

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Month-on-Month Performance

month	1	2	3	4	5	6	7	8	9	10	11	12
2019	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.40	0.90
2020	0.80	-1.90	-0.30	5.40	1.40	0.60	3.30	-1.10	-0.50	1.50	4.60	5.50
2021	3.60	7.00	2.00	3.50	3.40	1.50	1.20	2.00	1.30	-0.90	-0.70	1.20
2022	-4.20	-2.40	1.60	1.00	-2.90	-2.60	4.00	2.60	-0.10	-0.20	2.30	0.30
2023	-2.00	-2.50	-2.70	2.80	2.10	2.90	4.60	2.40	0.50	-1.80	3.70	3.10
2024	3.10	1.60	2.90	5.50	0.60	4.10	2.80	1.60	1.50	-0.60	-0.50	-1.00
2025	-5.00	-8.70	4.10	3.10	9.00	2.50	0.40	-2.40	4.50	2.20	1.10	3.10
2026	5.00	1.20	-5.60	8.50	0.00	0.00	0.00	0.00	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

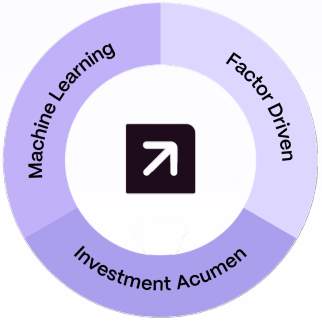


Dr Miquel Alonso

Advisor, Machine Learning

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

Data Driven Organisation



Our Accolades

Fintech Innovator
AI Game Changers
NASSCOM

2 Lakh+
Lifetime Investors

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Govt of India

Top 30 Startups to Watch
Inc42

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