



Wright HNI Quant Advantage Model

Data driven multifactor investing strategy exclusively for HNI with active need based rebalances.

Investment Objective

This is a medium to high 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. 434389

Rebalancing Frequency

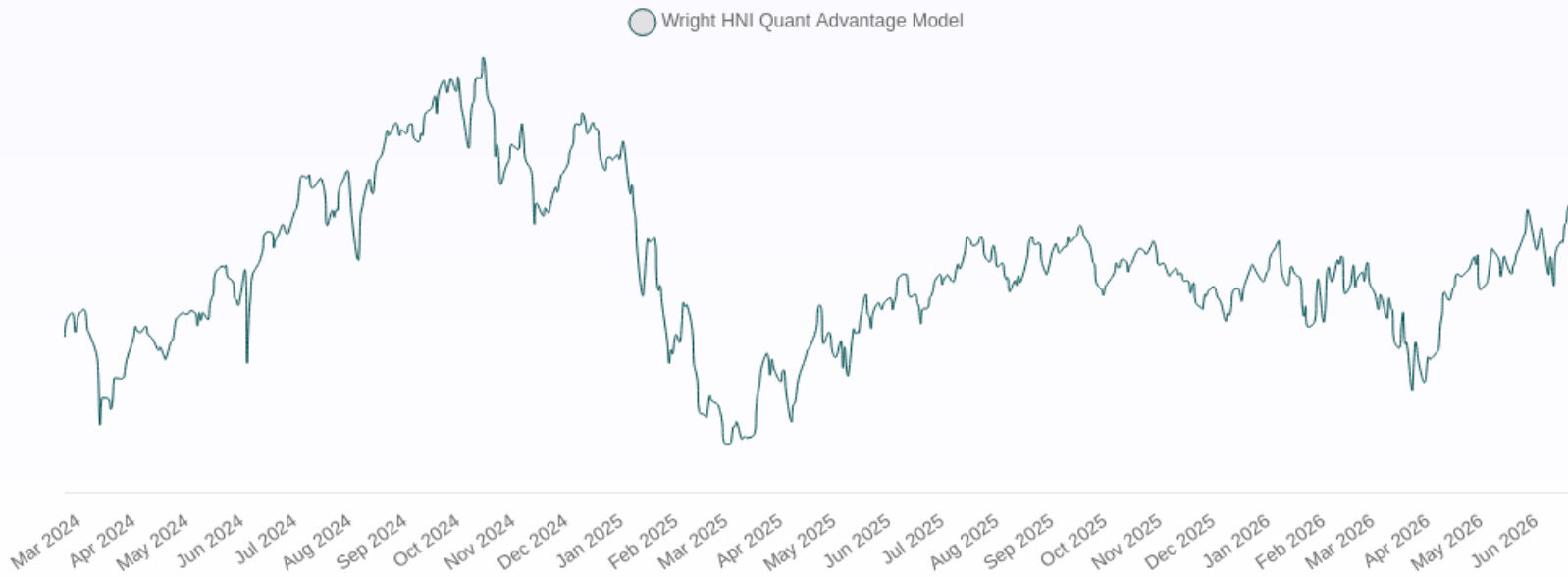
Monthly

	Inception	MTD	1M	3M	6M	1Y	2Y	3Y	YTD
Hni-Quant-Plus	4.1	0.1	6.3	5.6	6.5	7.5	3.6	1.3	4.7
BSE 500	5.3	1.3	1.5	11.7	-4.0	-2.9	0.2	-1.3	-4.0

10 Years Expected Performance

	Hni-Quant-Plus	BSE 500
Annualized Returns	4.1	5.3
Annualized Risk	21.7	15.1
Sharpe Ratio	18.7	35.1
Max Drawdown	-30.3	-19.3
Corr	84.7	-

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
2024	0.00	1.20	-3.50	4.80	1.50	6.80	5.20	3.50	3.20	-4.30	-2.40	1.20
2025	-15.40	-10.30	8.30	1.80	5.00	2.60	2.00	-1.90	-2.00	3.00	-2.50	1.80
2026	-1.90	0.90	-9.50	9.80	6.30	0.10	0.00	0.00	0.00	0.00	0.00	0.00

Organisation Overview



Sonam Srivatsava

Founder, Portfolio Manager

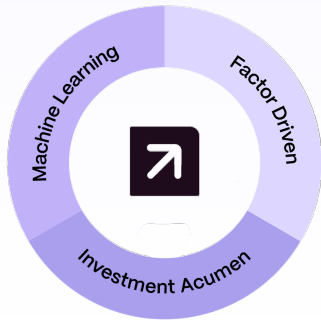
- 10+ years experience in Quantitative Trading and Portfolio Management
- HSBC, Edelweiss, Qplum
- IIT Kanpur graduate, Masters in Financial Engineering Worldquant University

- 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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Registered Portfolio Manager Reg No: **INP000007979**
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SEBI Registered Research Analyst No: **INH000017295**
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CIN: **U67100UP2019PTC123244**

✉ info@wrightresearch.in

☎ +91 - 6360127635

📍 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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