

Investment Objective

Invest in Disruptive Innovation : Electric Mobility, Biotech, Ecommerce, Digital Revolution, Fintech This is a high risk equity strategy to invest in stocks with high degrees of innovation.

Investment Mechanism

Wright Innovation is a data-driven quantitative innovation smart beta strategy investing in Electric Mobility, Biotech, Ecommerce, Digital Revolution, Fintech using position sizing techniques and market regime modelling using machine learning models. This portfolio is expected to generate consistent high returns over time.

Minimum Investment  
**Rs. 64946**

Rebalancing Frequency  
**Monthly**

	Inception	MTD	1M	3M	6M	1Y	2Y	3Y	YTD
Innovation	27.0	2.4	-3.1	-3.3	10.4	19.2	7.2	28.1	-0.8
Smallcap	17.0	0.9	-4.7	-8.2	-6.1	-0.2	2.6	21.1	-3.8

10 Years Expected Performance

	Innovation	Smallcap
Annualized Returns	28.0	14.2
Annualized Risk	20.5	38.0
Sharpe Ratio	136.5	37.3
Max Drawdown	-37.8	-50.8
Corr	41.4	-

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.

## Month-on-Month Performance

month	1	2	3	4	5	6	7	8	9	10	11	12
2014	6.80	2.20	8.60	-0.30	14.60	10.80	2.90	6.00	7.30	2.00	1.60	-1.60
2015	1.50	4.70	-4.70	-7.10	0.80	0.40	11.20	-6.70	1.00	4.40	1.80	1.10
2016	-6.10	-1.90	5.90	1.70	3.60	5.50	4.10	2.80	-0.10	4.70	-1.60	0.50
2017	4.10	4.40	5.60	2.50	0.50	3.80	6.60	5.10	2.70	0.10	8.70	6.10
2018	-0.60	-6.80	-0.40	-2.70	-4.50	-9.30	4.30	11.10	-4.40	-0.40	-2.90	10.40
2019	-2.30	-2.50	-5.50	-5.00	-0.70	-2.30	-11.00	-7.40	4.50	9.80	2.10	8.20
2020	8.40	-5.00	-12.90	7.90	7.40	3.50	17.80	8.40	6.20	4.30	5.00	0.80
2021	4.90	19.40	5.10	11.90	11.50	8.90	7.30	1.80	4.50	2.90	2.90	3.20
2022	-2.40	-11.50	7.30	-3.20	-7.10	-4.40	3.20	7.50	-2.50	5.20	1.10	-4.20
2023	-1.50	-5.30	-1.20	5.80	7.00	10.40	6.80	8.90	1.70	1.70	14.80	6.00
2024	6.80	-3.10	-3.90	7.30	-1.40	6.10	2.70	0.90	1.60	-4.10	4.30	4.00
2025	-15.90	-8.30	2.00	0.20	7.40	5.90	1.20	3.10	5.30	5.20	-1.10	1.00
2026	-3.10	2.40	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

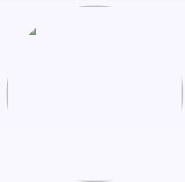
## Organisation Overview



### 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



### Vinod Reddy Kotha

CTO

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

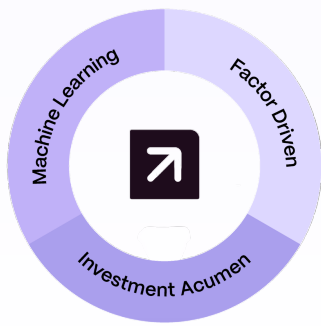


### Dr Miquel Alonso

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

**50,000+**  
Active Investors

**Nidhi SSS Awardee**  
Govt of India

**Top 30 Startups to**  
Watch



## Wright Innovation Tracker

Wright Innovation: Where Disruption Meets Growth.

### Disclosure

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  - Calculation of such back-tested performance data is based on assumptions integral to the model which may or may not be testable and are therefore subject to losses.
  - Actual performance may differ significantly from back-tested performance. Back-tested results are not adjusted to reflect the reinvestment of dividends and other income and, except where otherwise indicated, do not include the effect of back-tested transaction costs.
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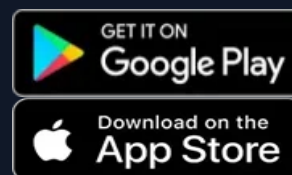
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Career

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