



# Wright Innovation Tracker

## Wright Innovation: Where Disruption Meets Growth.

### 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. 67158**

Rebalancing Frequency  
**Monthly**

|                   | Inception | MTD  | 1M  | 3M   | 6M   | 1Y   | 2Y  | 3Y   | YTD  |
|-------------------|-----------|------|-----|------|------|------|-----|------|------|
| <b>Innovation</b> | 24.9      | -0.2 | 2.8 | -6.8 | -3.0 | 17.4 | 7.6 | 26.0 | -4.1 |
| <b>Smallcap</b>   | 17.0      | -0.6 | 0.7 | 7.1  | 1.7  | 1.4  | 4.2 | 21.3 | 1.8  |

### 10 Years Expected Performance

|                    | Innovation | Smallcap |
|--------------------|------------|----------|
| Annualized Returns | 24.9       | 17.0     |
| Annualized Risk    | 22.7       | 19.5     |
| Sharpe Ratio       | 109.5      | 87.0     |
| Max Drawdown       | -31.4      | -33.4    |
| Corr               | 87.8       | -        |

### Portfolio Performance

Wright Innovation Tracker



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    |
|-------|--------|--------|--------|-------|-------|-------|------|------|-------|-------|-------|-------|
| 2021  | 0.00   | 0.00   | 1.30   | 11.90 | 11.50 | 8.90  | 7.30 | 1.80 | 4.90  | 2.90  | 2.90  | 3.20  |
| 2022  | -2.40  | -11.50 | 7.30   | -3.20 | -7.00 | -4.40 | 5.70 | 5.00 | -0.20 | 2.70  | 3.50  | -6.00 |
| 2023  | -1.10  | -5.30  | -1.20  | 5.60  | 7.00  | 10.40 | 6.90 | 8.90 | 1.70  | 1.70  | 14.80 | 6.00  |
| 2024  | 8.50   | -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  | 6.40   | -17.10 | 9.30  | 2.80  | -0.20 | 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,

#### Vinod Reddy Kotha

CTO

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

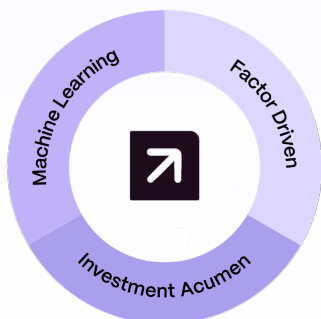


#### Dr Miquel Alonso

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  
Inc42

### Disclosure


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