



Wright Momentum Model

Momentum investing: Aiming to capitalize on market trends for potential growth.

Investment Objective

Momentum is defined as the strong predictive power of past returns in influencing future returns. This is a high risk equity strategy to participate in high momentum stocks with a check for volatility. This strategy is specifically build to take advantage of the bull market.

Investment Mechanism

Wright Momentum is a data-driven quantitative trend following strategy based on multiple momentum indicators combined using position sizing techniques and market regime modelling using machine learning models. This portfolio is expected to generate consistent high returns over time. The underlying equity themes consist of selecting high quality stocks with high momentum and low volatility.

Minimum Investment
Rs. 67560

Rebalancing Frequency
Monthly

	Inception	MTD	1M	3M	6M	1Y	2Y	3Y	YTD
Momentum	311	-2.2	4.6	9.6	3.5	8.8	11.0	25.3	2.8
BSE 500	16.5	2.4	-0.3	-2.5	-5.6	-1.1	2.8	12.1	-3.1

10 Years Expected Performance

	Momentum	BSE 500
Annualized Returns	31.1	16.5
Annualized Risk	21.9	14.7
Sharpe Ratio	142.1	112.3
Max Drawdown	-25.6	-19.3
Corr	81.1	-

Portfolio Performance

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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
2020	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1.70	5.20	8.30
2021	2.60	15.60	6.20	8.30	7.70	3.70	6.00	0.60	6.30	2.00	0.50	8.10
2022	1.10	-7.30	9.10	-2.20	-8.90	-2.40	11.60	8.40	-2.20	-0.60	1.80	-0.60
2023	-3.40	-2.20	-1.40	6.00	5.30	8.20	8.60	4.60	3.00	-2.10	10.40	4.60
2024	11.60	-4.60	-0.10	5.50	-0.50	6.50	8.60	4.00	2.50	1.60	-4.40	0.30
2025	-10.30	-9.00	7.10	2.60	4.90	4.50	0.30	-5.60	4.00	2.70	-0.40	-1.50
2026	-5.90	1.90	-10.60	17.20	4.60	-2.20	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

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Vinod Reddy Kotha

CTO

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

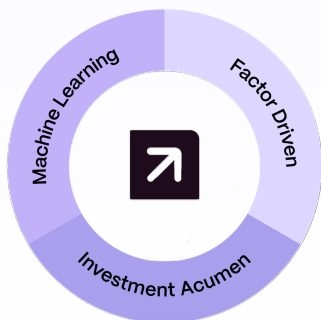


Dr Miquel Alonso

Advisor, Machine Learning

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

Data Driven Organisation



Our Accolades

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AI Game Changers
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Govt of India

Top 30 Startups to Watch
Inc42

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