

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 built 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. 66585

Rebalancing Frequency

Monthly

	Inception	MTD	1M	3M	6M	1Y	2Y	3Y	YTD
Momentum	32.2	3.5	-5.9	-7.8	-7.0	2.3	4.6	23.6	-2.6
Multicap	17.8	1.4	-3.7	-3.8	-0.9	5.9	7.3	17.6	-2.4

10 Years Expected Performance

	Momentum	Multicap
Annualized Returns	30.1	7.5
Annualized Risk	20.5	9.7
Sharpe Ratio	147.0	77.4
Max Drawdown	-26.1	-20.2
Corr	58.2	-

Portfolio Performance

 Wright Momentum Model



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	1.40	4.60	1.50	3.70	7.00	3.20	4.00	-1.20	-2.00	4.20	3.90	4.20
2015	9.30	2.80	2.80	-4.40	10.70	3.10	-0.10	-8.80	-0.40	9.60	1.80	4.20
2016	3.20	-1.30	1.50	-1.40	2.80	6.90	2.70	4.40	-2.10	-1.70	-1.70	-1.10
2017	7.90	4.50	10.40	7.90	3.50	1.20	5.00	7.40	0.00	-0.30	6.70	0.10
2018	-5.20	-6.60	-1.40	-2.70	1.10	-4.40	7.20	4.80	-1.80	-2.80	5.60	10.20
2019	-0.50	-3.00	2.30	1.30	5.20	1.50	0.10	-6.30	7.80	4.50	2.10	1.50
2020	10.80	-2.40	-9.90	1.80	5.60	6.10	13.70	0.00	2.40	1.50	5.70	7.00
2021	2.60	15.60	6.40	8.20	7.60	3.70	6.00	0.60	6.30	2.00	0.50	8.10
2022	1.30	-7.30	9.10	-2.20	-8.90	-2.40	11.60	8.30	-2.10	-0.60	2.20	-0.70
2023	-2.50	-2.20	-1.40	6.10	5.80	7.70	8.90	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	-10.40	-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	3.50	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

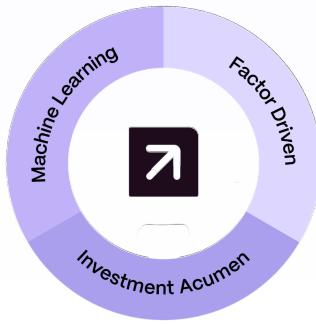
Data Driven Organisation

Our Accolades

Fintech Innovator
AI Game Changers
NASSCOM

50,000+
Active Investors

Nidhi SSS Awardee



Wright Momentum Model

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

Disclosure

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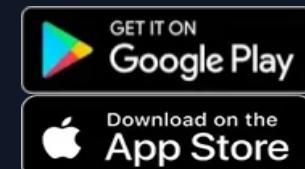
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