Wright Smallcaps Model

Small Stocks, Big Potential: Unleash the Wright Smallcaps Revolution.

Investment Objective

This is a high risk equity strategy to participate in high quality small cap stocks. This strategy is specifically build to take advantage of the smallcap rally.

Investment Mechanism

Wright Smallcaps is a data-driven quantitative multi factor tactical strategy based on multiple equity factors based on smart beta & technical combined 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. 73762

Rebalancing Frequency
Monthly

	Inception	MTD	1M	3M	6M	1Y	2Y	3Y	YTD
Smallcaps	31.3	2.9	-6.1	2.9	7.3	0.4	-4.9	19.0	3.6
Smallcap	28.4	2.8	2.5	7.4	14.6	7.6	0.5	18.2	12.2

10 Years Expected Performance	**Smallcaps**	**Smallcap**
Annualized Returns	31.3	28.4
Annualized Risk	24.0	19.4
Sharpe Ratio	130.4	145.8
Max Drawdown	-29.3	-33.4
Corr	83.3	-

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
2020	0.00	0.00	0.00	0.00	0.00	9.40	20.80	4.50	0.40	3.50	8.20	10.30
2021	0.50	4.20	1.70	6.60	9.40	6.10	11.50	-7.40	4.90	-5.60	-9.10	7.70
2022	2.40	-9.30	2.70	6.40	-8.10	-2.50	5.60	10.00	1.10	1.00	3.90	-0.20
2023	-1.80	-11.30	-1.00	9.30	4.20	10.70	16.10	9.80	5.30	1.50	10.10	6.60
2024	11.30	-0.50	-5.30	14.90	0.00	4.80	7.00	5.00	-0.50	-1.10	0.80	-1.00
2025	-17.60	-9.20	7.90	-1.10	9.40	-0.30	0.30	-3.80	-0.70	6.70	-0.90	-1.20
2026	-6.20	-2.70	-11.00	20.50	6.60	2.90	-6.10	2.90	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

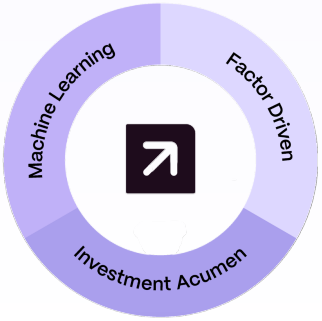


Dr Miquel Alonso

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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Govt of India

Top 30 Startups to Watch
Inc42

Disclosure

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(Validity: Apr 03, 2023 - Perpetual)
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