



Statistical Arbitrage

This is a statistical arbitrage portfolio comprising of stock futures on NSE created based on various equity factors.

Investment Objective

The Statistical Arbitrage portfolio by Wright Research is tries to capture short term mispricing in stock prices to create a tightly hedged diversified market neutral portfolio that delivers consistent returns uncorrelated to the market.

Investment Mechanism

This is a daily traded strategy that takes trades at the end of the day in the last hour of trading. Everyday based on the statistical correlations the long short portfolio is generated and trades are taken to rebalance. We take advantage of the mean reversion in stock prices primarily with this strategy. Stock are hedged with other stocks that are cointegrated or showing long term correlation. The portfolio is fully hedged and is neutral to any beta exposure.

Minimum Investment
Rs. 10000000

Rebalancing Frequency
Daily

| | Inception | MTD | 1M | 3M | 6M | 1Y | 2Y | 3Y | YTD |
|----------------------|-----------|------|-----|------|------|------|------|-----|-----|
| Statarb-Large | 28.1 | 11.3 | 4.6 | 0.1 | 18.7 | 29.8 | 31.0 | 1.5 | NaN |
| Bond | 4.7 | 1.9 | 0.3 | -0.7 | 2.2 | 4.4 | 6.4 | 7.1 | 1.7 |

10 Years Expected Performance

Annualized Returns
Annualized Risk
Sharpe Ratio
Max Drawdown
Corr

| | Statarb-Large | Bond |
|--------------------|----------------------|-------------|
| Annualized Returns | 28.1 | 4.7 |
| Annualized Risk | 13.6 | 17.3 |
| Sharpe Ratio | 206.3 | 27.4 |
| Max Drawdown | -6.8 | -6.1 |
| Corr | -0.9 | - |

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

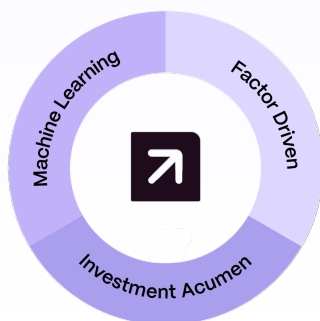


Dr Miquel Alonso

Advisor, Machine Learning

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

Data Driven Organisation



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SEBI Registered Research Analyst No: **INH000017295**
(Validity: Jul 03, 2024 - Perpetual)
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