Wright Alpha Fund

Concentrated investing in India's top equities, the Wright Factor Fund is your route to long-term capital growth. By exploiting market anomalies with a disciplined, factor-based approach, we aim to consistently outperform the benchmark, building your wealth while protecting your capital.

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. 5000000

Rebalancing Frequency
Monthly

	Inception	MTD	1M	3M	6M	1Y	2Y	3Y	YTD
Wright-Alpha-Fund	5.6	-0.8	10.5	6.7	11.3	6.9	-15.0	5.8	7.1
BSE 500	10.1	-0.6	-0.2	3.4	0.8	3.8	-1.4	10.7	-2.2

10 Years Expected Performance	**Wright-Alpha-Fund**	**BSE 500**
Annualized Returns	6.4	10.4
Annualized Risk	18.2	14.2
Sharpe Ratio	35.3	73.0
Max Drawdown	-39.9	-19.3
Corr	69.3	-

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
2023	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1.50	2.90	3.10	15.20	4.10
2024	15.20	-9.90	-3.30	5.50	4.30	6.20	0.70	9.30	6.00	-3.20	-3.80	-1.20
2025	-20.50	-7.80	-3.00	0.70	1.90	2.80	-5.20	-2.60	-5.00	6.50	-1.10	-0.20
2026	-2.60	-1.20	-9.20	11.50	3.10	1.70	-5.00	10.50	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

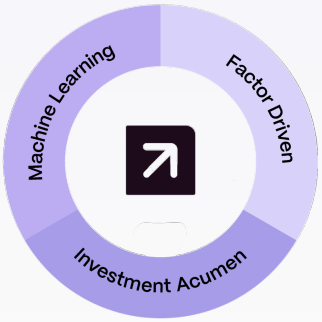
- 9+ years in Software Development
- Housing.com, Testbook.com, Buyceps.com
- B.Tech, CSE, IIT Bombay



Dr Miquel Alonso
Advisor, Machine Learning

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

Data Driven Organisation



Our Accolades

Fintech Innovator
AI Game Changers
NASSCOM

2 Lakh+
Lifetime Investors

Nidhi SSS Awardee
Govt of India

Top 30 Startups to Watch
Inc42

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- Calculation of such back-tested performance data is based on assumptions integral to the model which may or may not be testable and are therefore subject to losses.
- Actual performance may differ significantly from back-tested performance. Back-tested results are not adjusted to reflect the reinvestment of dividends and other income and, except where otherwise indicated, do not include the effect of back-tested transaction costs.
- Back-tested returns do not represent actual returns and should not be interpreted as an indication of such.
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Market Dashboard

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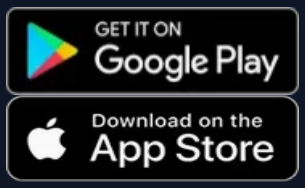
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