# Wright Debt 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.

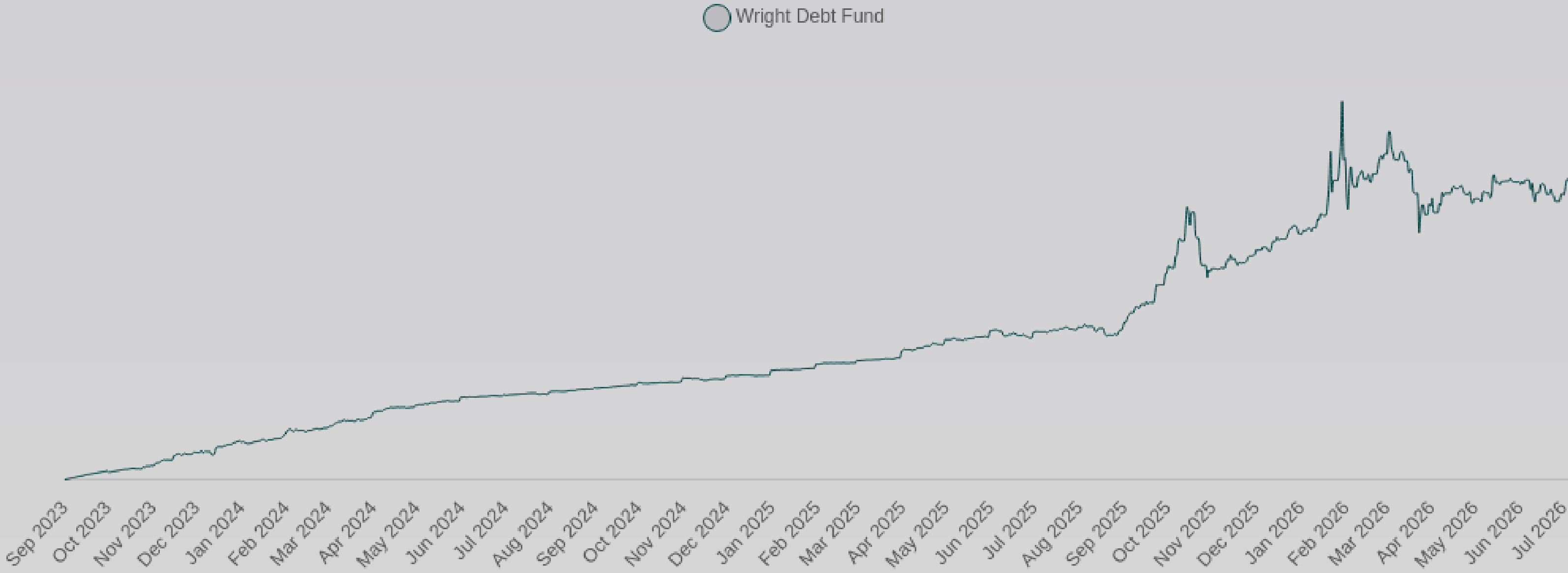
Minimum Investment
**Rs. 5000000**

Rebalancing Frequency
**Monthly**

| | Inception | MTD | 1M | 3M | 6M | 1Y | 2Y | 3Y | YTD |
|---|---|---|---|---|---|---|---|---|---|
| **Wright-Debt-Fund** | 5.5 | 0.2 | -0.6 | 0.6 | 2.0 | 7.3 | 5.3 | -0.2 | 2.0 |
| **BSE 500** | 10.4 | 1.0 | 1.5 | 11.7 | -4.0 | -2.9 | 0.2 | 0.5 | -4.0 |

| **10 Years Expected Performance** | **Wright-Debt-Fund** | **BSE 500** |
|---|---|---|
| Annualized Returns | 5.5 | 10.4 |
| Annualized Risk | 3.6 | 14.5 |
| Sharpe Ratio | 152.1 | 71.7 |
| Max Drawdown | -6.2 | -19.3 |
| Corr | 16.0 | - |

## 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 | 0.00 | 0.50 | 0.30 | 0.70 | 0.60 |
| **2024** | 0.40 | 0.40 | 0.80 | 0.50 | 0.40 | 0.10 | 0.10 | 0.20 | 0.30 | 0.30 | 0.10 | 0.30 |
| **2025** | 0.30 | 0.20 | 0.50 | 0.60 | 0.50 | -0.10 | 0.30 | 0.10 | 2.70 | 0.30 | 0.80 | 1.00 |
| **2026** | 3.80 | 0.20 | -2.50 | 0.30 | 0.90 | -0.60 | 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

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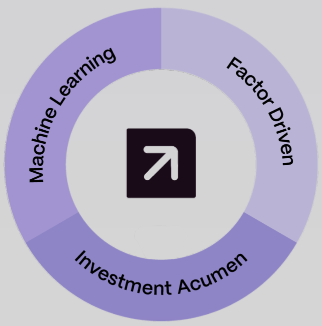
### Dr Miquel Alonso

Advisor, Machine Learning

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

## Data Driven Organisation




## Our Accolades

| | |
|---|---|
| **Fintech Innovator**<br>AI Game Changers<br>NASSCOM | **50,000+**<br>Active Investors |
| **Nidhi SSS Awardee**<br>Govt of India | **Top 30 Startups to Watch**<br>Inc42 |

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- 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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