



# Wright Momentum Hedged

Investing in India's top equities, and hedging equity exposure with derivatives during volatile times. Exploiting market anomalies with factor-based approach, we aim to consistently outperform the benchmark while protecting the capital from downside risk.

## 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
<b>Wright-Factor-Fund-Hedged</b>	11.4	-2.5	-0.9	6.0	6.0	-12.9	9.5	25.1	-17.2
<b>BSE 500</b>	15.5	-0.3	0.9	6.4	4.8	5.1	14.9	13.9	6.3
<b>10 Years Expected Performance</b>									
Annualized Returns	35.8								14.1
Annualized Risk	14.7								15.9
Sharpe Ratio	243.4								88.4
Max Drawdown	-27.7								-38.4
Corr	61.6								-
<b>Wright-Factor-Fund-Hedged</b>									<b>BSE 500</b>

## 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
2014	0.00	8.00	2.80	3.60	12.20	11.60	-2.80	6.40	7.40	3.10	4.80	0.60
2015	8.60	-0.50	1.10	0.00	2.10	0.00	6.20	-1.90	-0.50	6.00	-3.80	2.40
2016	-4.80	-5.50	3.20	4.60	1.00	4.90	5.60	2.60	0.90	5.90	-4.00	-1.70
2017	5.90	5.60	3.80	4.00	-2.10	1.80	6.00	5.00	1.90	19.90	6.00	5.40
2018	0.50	0.00	-3.70	3.40	-2.80	-2.10	3.90	4.50	-8.10	5.40	-1.40	0.90
2019	-4.00	0.50	7.00	-0.70	1.10	-4.30	-5.40	-1.50	6.50	6.60	1.60	2.40
2020	7.20	-2.80	0.40	7.90	-2.80	8.20	9.00	6.80	11.00	1.50	14.70	7.40
2021	-0.40	14.50	2.90	11.70	11.50	3.90	7.80	1.00	3.70	-0.40	1.00	8.80
2022	1.10	-2.70	6.40	-1.50	-3.00	-3.00	11.70	6.00	-1.00	2.10	3.90	3.20
2023	-0.50	-0.30	2.10	8.60	4.90	10.10	8.40	5.20	4.20	-2.30	7.20	5.40
2024	11.30	-1.40	-2.60	5.80	-1.50	5.80	6.00	2.70	4.80	-3.50	0.80	2.60

month	1	2	3	4	5	6	7	8	9	10	11	12
2025	-13.30	-9.90	1.10	-2.20	3.80	4.40	0.80	-5.00	0.10	6.80	-0.90	-2.50

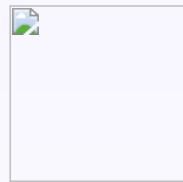
## Organisation Overview



**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

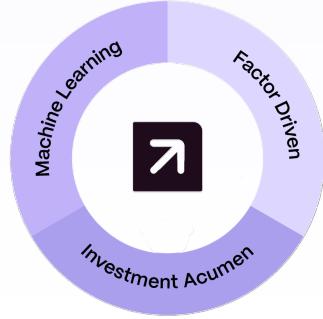


**Dr Miquel Alonso**

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**  
Govt of India

**Top 30 Startups to Watch**  
Inc42



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- Back-tested returns do not represent actual returns and should not be interpreted as an indication of such.
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 info@wrightresearch.in

 +91 - 6360127635

 Wright Research, The Capital  
815A/B-Wing, opp. ICICI Bank,  
G Block, BKC Bandra Kurla  
Complex, Bandra East Mumbai,  
Maharashtra 400051

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