



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
Wright-Factor-Fund-Hedged	11.4	-2.5	-0.9	6.0	6.0	-12.9	9.5	25.1	-17.2
BSE 500	15.0	-1.1	0.9	6.4	4.8	5.1	14.9	13.9	5.5

10 Years Expected Performance	Wright-Factor-Fund-Hedged	BSE 500
Annualized Returns	35.8	14.0
Annualized Risk	14.7	15.9
Sharpe Ratio	243.4	87.9
Max Drawdown	-27.7	-38.4
Corr	61.6	-

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

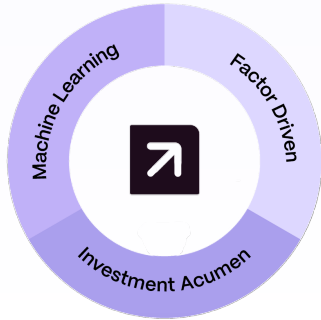
- 9+ years in Software Development
- Housing.com, Testbook.com, Buyceps.com
- B.Tech, CSE, IIT Bombay



Dr Miquel Alonso

Advisor, Machine Learning

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



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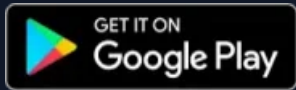
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