



Alpha Prime Momentum Model

Concentrated Trend: High risk, high momentum strategy aiming to generate alpha return with a few stocks

Investment Objective

Alpha Prime 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 Alpha Prime 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. 40772

Rebalancing Frequency

Weekly

	Inception	MTD	1M	3M	6M	1Y	2Y	3Y	YTD
Alpha	40.6	-3.8	-18.7	-14.2	-4.4	1.6	60.5	45.2	-21.7
Multicap	18.9	-5.4	-5.1	-5.9	-8.9	8.7	23.9	15.1	-10.2

10 Years Expected Performance

Annualized Returns

Annualized Risk

Sharpe Ratio

Max Drawdown

Corr

	Alpha	Multicap
Annualized Returns	52.3	6.9
Annualized Risk	25.1	9.3
Sharpe Ratio	208.5	75.0
Max Drawdown	-36.5	-20.2
Corr	46.9	-

Portfolio Performance

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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	-1.80	12.60	6.70	6.00	12.20	18.00	-4.40	2.00	9.30	2.20	7.60	-0.50
2015	5.30	4.20	6.80	-6.60	8.70	-6.70	14.10	-1.10	2.50	3.50	6.80	3.60
2016	-7.60	-8.50	10.80	0.00	1.20	4.30	10.50	13.70	2.20	13.30	-10.10	-5.20
2017	10.30	7.30	2.80	6.50	4.40	4.60	7.80	8.80	5.40	25.00	10.10	6.70
2018	1.50	-2.40	-6.00	5.90	-0.40	-4.20	6.00	8.80	-16.20	-6.90	-2.60	-1.40
2019	-6.70	-0.10	5.70	-1.10	6.00	-4.70	-9.90	3.00	2.10	12.90	5.80	4.50
2020	6.50	-1.50	-11.50	7.90	2.00	3.30	0.40	10.20	11.90	4.30	18.80	3.40
2021	1.20	23.00	13.90	12.10	10.40	2.30	14.60	2.20	4.60	-3.50	8.30	9.30
2022	2.50	-7.00	7.80	2.80	-4.80	-10.40	1.70	12.90	-1.90	5.80	11.50	3.30
2023	-1.50	-6.20	6.00	15.10	7.10	22.20	14.90	9.00	-0.30	1.90	14.80	1.20
2024	14.40	-5.40	-2.30	3.70	-1.00	7.00	4.80	10.80	3.60	-2.90	1.90	3.50

month	1	2	3	4	5	6	7	8	9	10	11	12
2025	-18.70	-3.80	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

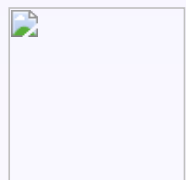
Organisation Overview



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



Vinod Reddy Kotha

CTO

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

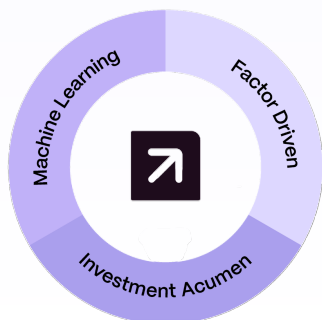


Dr Miquel Alonso

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

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Active Investors

Nidhi SSS Awardee
Govt of India

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Inc42



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Disclosure

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SEBI Registered Investment Advisor Reg No: **INA100015717**

(Validity: Jan 12, 2021 - Perpetual)

SEBI Registered Research Analyst No: **INH000017295**

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