



Wright Momentum Model

Momentum investing: Aiming to capitalize on market trends for potential growth.

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. 65180

Rebalancing Frequency

Monthly

	Inception	MTD	1M	3M	6M	1Y	2Y	3Y	YTD
Momentum	36.7	-5.7	-10.4	-14.6	-7.5	7.0	36.0	23.6	-15.5
Multicap	18.0	-6.9	-5.1	-5.9	-8.9	8.7	23.9	15.1	-11.7

10 Years Expected Performance

Annualized Returns

Momentum

31.7

Multicap

6.8

Annualized Risk

20.4

9.3

Sharpe Ratio

155.2

73.1

Max Drawdown

-24.6

-20.2

Corr

54.3

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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.

Month-on-Month Performance

month	1	2	3	4	5	6	7	8	9	10	11	12
2014	1.40	4.60	1.50	3.70	7.00	3.20	4.00	-1.20	-2.00	4.20	3.90	4.20
2015	9.30	2.80	2.80	-4.40	10.70	3.10	-0.10	-8.80	-0.40	9.60	1.80	4.20
2016	3.20	-1.30	1.50	-1.40	2.80	6.90	2.70	4.40	-2.10	-1.70	-1.70	-1.10
2017	7.90	4.50	10.40	7.90	3.50	1.20	5.00	7.40	0.00	-0.30	6.70	0.10
2018	-5.20	-6.60	-1.40	-2.70	1.10	-4.40	7.20	4.80	-1.80	-2.80	5.60	10.20
2019	-0.50	-3.00	2.30	1.30	5.20	1.50	0.10	-6.30	7.80	4.50	2.10	1.50
2020	10.80	-2.40	-9.90	1.80	5.60	6.10	13.70	0.00	2.40	1.50	5.70	7.00
2021	2.60	15.60	6.40	8.20	7.60	3.70	6.00	0.60	6.30	2.00	0.50	8.10
2022	1.30	-7.30	9.10	-2.20	-8.90	-2.40	11.60	8.30	-2.10	-0.60	2.20	-0.70
2023	-2.50	-2.20	-1.40	6.10	5.80	7.70	8.90	4.60	3.00	-2.10	10.40	4.60
2024	11.60	-4.60	-0.10	5.50	-0.50	6.50	8.60	4.00	2.50	1.60	-4.40	-0.30
2025	-10.40	-5.70	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

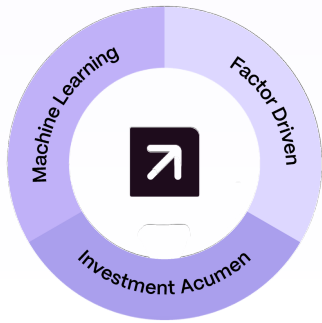
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Fintech Innovator
AI Game Changers
NASSCOM

50,000+
Active Investors

Nidhi SSS Awardee
Govt of India

Top 30 Startups to
Watch



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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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