



Statistical Arbitrage

This is a statistical arbitrage portfolio comprising of stock futures on NSE created based on various equity factors.

Investment Objective

The Statistical Arbitrage portfolio by Wright Research is tries to capture short term mispricing in stock prices to create a tightly hedged diversified market neutral portfolio that delivers consistent returns uncorrelated to the market.

Investment Mechanism

This is a daily traded strategy that takes trades at the end of the day in the last hour of trading. Everyday based on the statistical correlations the long short portfolio is generated and trades are taken to rebalance. We take advantage of the mean reversion in stock prices primarily with this strategy. Stock are hedged with other stocks that are cointegrated or showing long term correlation. The portfolio is fully hedged and is neutral to any beta exposure.

Minimum Investment
Rs. 10000000

Rebalancing Frequency
Daily

	Inception	MTD	1M	3M	6M	1Y	2Y	3Y	YTD
Statarb-Large	27.7	11.3	4.6	0.1	18.7	29.8	31.0	25.3	11.3
Bond	5.0	0.4	0.9	2.1	5.6	10.3	8.7	5.9	9.7

10 Years Expected Performance

	Statarb-Large	Bond
Annualized Returns	22.1	6.4
Annualized Risk	10.6	4.2
Sharpe Ratio	209.1	152.1
Max Drawdown	-6.8	-6.3
Corr	1.4	-

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
2016	1.80	-1.40	2.40	-1.00	4.00	4.30	1.20	1.90	0.80	6.30	4.30	1.70
2017	4.10	0.60	1.20	2.40	4.10	4.60	-2.40	2.60	1.80	-0.20	3.60	0.50
2018	0.90	-1.40	1.30	0.60	2.70	-0.90	4.10	0.20	0.40	2.50	0.10	1.90
2019	3.20	0.50	0.00	1.70	-3.20	2.60	2.70	2.10	0.90	0.70	3.20	0.70
2020	0.40	0.60	3.30	-0.90	-0.10	-0.70	-0.40	1.50	3.10	1.70	-0.80	4.10
2021	1.10	0.90	1.00	0.90	3.90	0.80	-0.70	0.50	2.30	0.80	-1.90	4.80
2022	1.50	-1.00	5.40	2.30	2.80	-1.00	-0.20	4.80	6.80	1.10	1.30	5.20
2023	-0.40	0.00	4.00	5.40	0.00	-4.70	3.00	2.50	12.20	-3.30	-1.00	4.60
2024	11.30	0.00	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

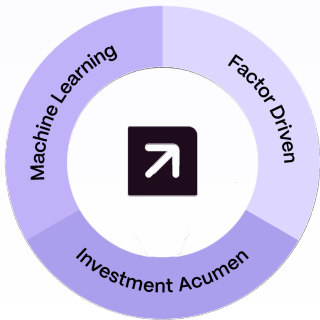


Dr Miquel Alonso

Advisor, Machine Learning

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

Data Driven Organisation



Our Accolades

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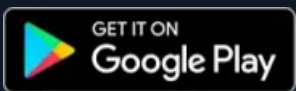
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