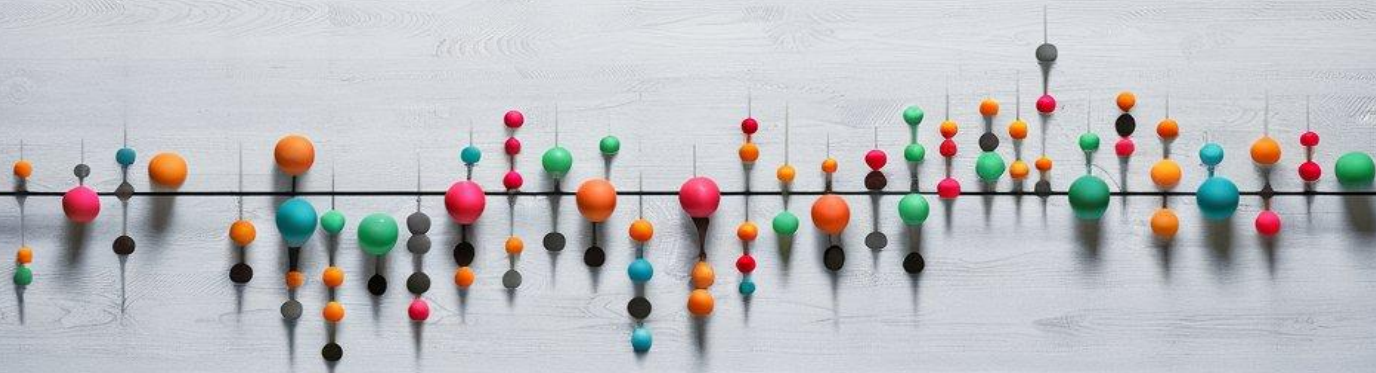


QUANTITATIVE INSIGHT FOR A RISK AVERSE PORTFOLIO



About us

My Research Book is a division of Groen Research Solutions, specialized for quantitative research. Committed to delivering significant and consistent returns, we leverage advanced quantitative strategies and cutting-edge risk management to maximize your investment potential.

By blending rigorous data analysis with innovative technology, we protect your capital while pursuing exceptional performance. Discover the future of investing with our expertise in quantitative models.

Vision

At My Research Book, we envision a future where every investor and trader, regardless of their investment size, has access to top-tier research and lucrative opportunities. We are committed to democratizing high-quality financial insights and strategies, ensuring that everyone can achieve substantial gains.

By leveraging advanced AI, machine learning, and our extensive market experience, we strive to provide all our clients with the tools and knowledge needed to navigate the financial markets successfully and confidently. Our mission is to make superior research and investment opportunities universally accessible, fostering a more inclusive and prosperous financial community.

What we do

At My Research Book, we believe that successful trading and investing depend on the disciplined application of logical, data-driven principles. We develop hypotheses rooted in financial market data and rigorously test and refine them to ensure reliability and accuracy.

Our research is built on robust, evidence-backed theories, providing valuable insights to decode market complexities. By leveraging these insights, we empower clients to make well-informed, strategic decisions. Our mission is to deliver data-driven solutions that navigate the intricacies of the investment world effectively.

Our Edge

Advanced AI and Machine Learning: We harness cutting-edge technology to analyze vast volumes of market data, revealing patterns and insights that traditional methods frequently overlook, driving smarter and more informed investment decisions.

Extensive Back testing: Our models undergo meticulous back-testing on extensive historical data, ensuring their robustness, reliability, and ability to perform effectively across various market conditions and economic scenarios

15+ Years of Experience: With over 17 years of industry experience, we combine deep market knowledge with innovative techniques to deliver superior results.

Slippages: Our strategic timing optimizes your execution capabilities, helping you secure more favorable prices during trades. This approach minimizes potential slippage, ensuring better trade outcomes and protecting your investment from unnecessary losses due to market fluctuations.

Precision Trading Strategies: We combine cutting-edge algorithms with thorough back testing to develop high-precision trading strategies that adapt seamlessly to changing market conditions. Our approach ensures optimized performance and the ability to capitalize on market opportunities while minimizing risk, delivering consistent results in any market environment.

Risk-Averse Systems: We implement advanced risk management systems designed to filter out market noise and concentrate on identifying solid, high-quality stock selections. Our approach ensures that we prioritize stability and long-term value, enabling more reliable investment decisions while minimizing unnecessary risks.

Scientific Rigor and Technological Excellence: Our commitment to scientific rigor and technological excellence sets us apart, empowering our clients with a competitive advantage in the ever-evolving financial markets. My Research Book, we believe that successful trading and investing depend on the disciplined application of logical, data-driven principles. We develop hypotheses rooted in financial market.

Snapshot – Quantitative Research

1. **Objective:**

- a. Provide comprehensive stock research with long, medium, and short-term perspectives.
- b. Navigate market volatility and regime shifts by eliminating noise.
- c. Utilize a data-driven, quantitative approach to ensure unbiased stock selection.

2. **Mindset and Approach:**

- a. AI-Driven Insights: Leverage Artificial Intelligence to rank potential stock performers from a curated selection.
- b. Data Science Integration: Utilize Data Science to identify and categorize features crucial to price discovery.
- c. Quantitative Precision: Employ a rigorous quantitative approach to eliminate biased market perceptions.

3. **Feature Analysis:**

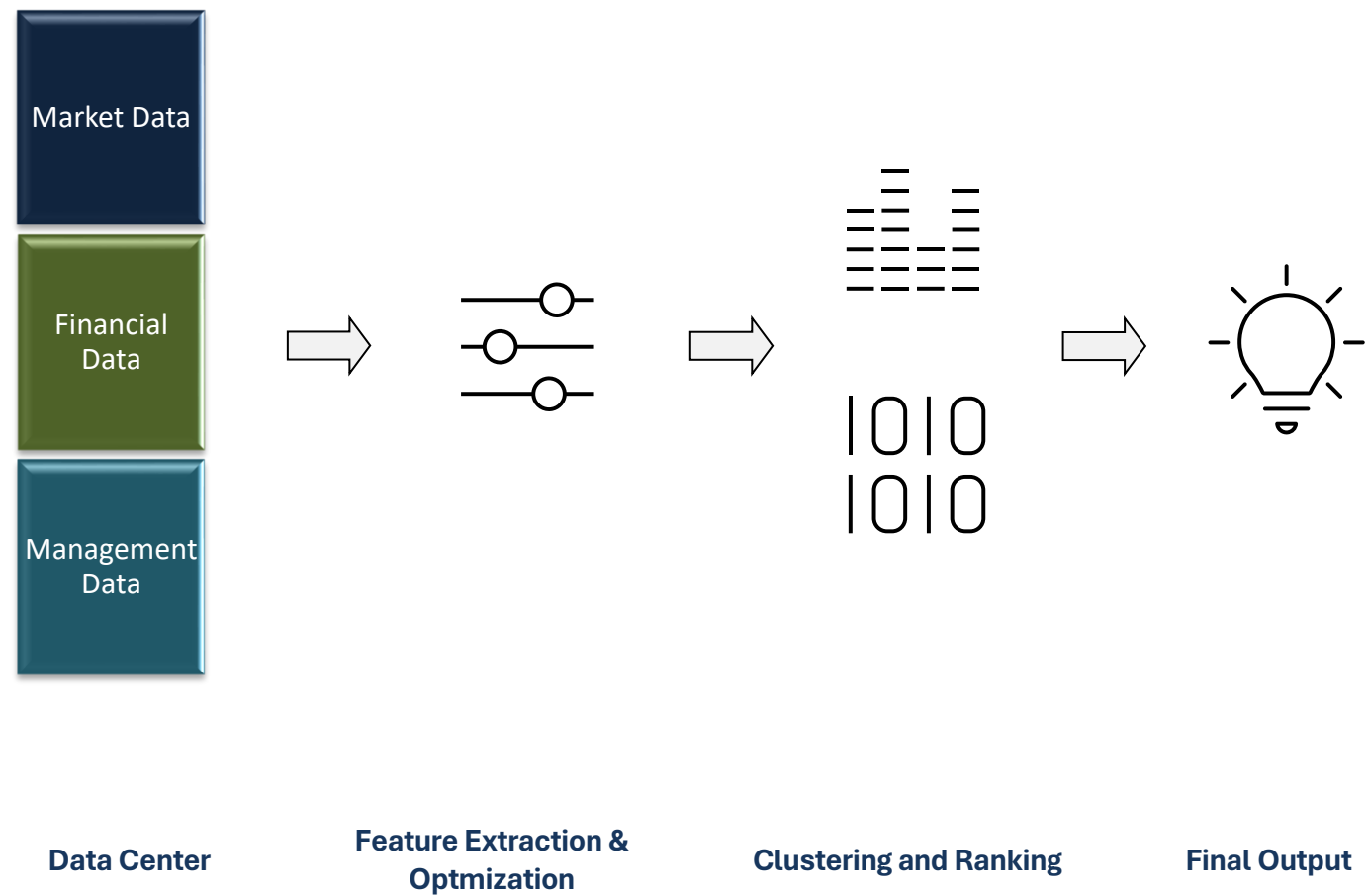
We utilize over 20 distinct features for price forecasting, analyzing each independently to ensure a thorough evaluation. By applying Principal Component Analysis (PCA), we filter out the most relevant features, reducing complexity without sacrificing accuracy. Combining these refined, independent features enables us to generate highly accurate and reliable final forecasts.

4. **Performance:**

By selecting top performers from the index, we've consistently outperformed various respective indices. Our approach does not rely on creating a basket and calculating with equal weight for all calls generated, ensuring superior results.

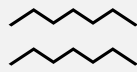
Our advanced system meticulously analyzes sector components to generate precise Buy/Sell recommendations.

Methodology



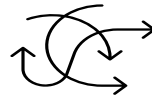
Designing Features: A sneak peak

In the vast universe of the stock market, millions of data points are generated every day. Traditional methods, which rely on readily available features, often fall short in capturing the complexities of the market. We go beyond these conventional approaches by deriving and refining features directly from the data utilizing advanced techniques from **Calculus**, **Algebra**, and **Advanced Statistics**.



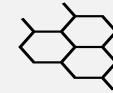
Higher Order Derivatives

1. Higher-order derivatives can be used to understand the acceleration and deceleration of price changes
2. The second derivative (acceleration) can help identify points of inflection where the trend changes from increasing to decreasing



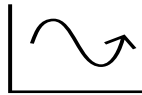
Wavelet Transform

1. Decomposes data into wavelets, capturing transient features in time-frequency
2. Identifies and analyzes short-term and long-term patterns by focusing on different scales
3. Reduces noise, preserves sharp changes, and enhances significant trend detection.



Markov Chains

1. Models probability of transitions between states, representing diverse price trends.
2. Captures price movement probabilities, aiding in gauging complex market dynamics.
3. Predicts future stock prices using current data for improved accuracy.



Organic Sales Growth

1. Growth in sales revenue and profit margins
2. Increase in the company's market share
3. Evaluates the growth rate in earnings per share



Owners

1. Institutional Accumulation
2. Promoter Holdings and Pledges
3. Index Weightage Changes

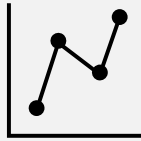


Management Evaluation

1. Investor Relations and Public Perception
2. Guidance adherence and Attrition.
3. Corporate Governance

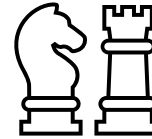
Risk Management

Risk management is the core of our investment philosophy. We conduct rigorous stress tests, simulating adverse scenarios like economic downturns and market crashes, to identify potential vulnerabilities and enhance the resilience of our strategies. By proactively adjusting and strengthening our models, we ensure they remain robust during periods of market volatility. Our comprehensive risk management framework operates at multiple levels, safeguarding performance, and stability across various market conditions. This approach empowers us to navigate uncertainty with confidence and precision.



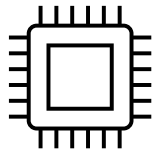
Trade Level

We implement stringent controls at the trade level to manage entry and exit points, ensuring that each trade adheres to predefined risk parameters. This includes setting dynamic stop-loss limits to minimize potential losses.



Strategy level

At the strategy level, we use diversification and hedging to reduce risk, spreading investments across various asset classes and sectors to minimize the impact of any single adverse event on the portfolio.



Quantitative Models

Our quantitative models integrate risk factors for real-time assessment and management, continuously updated and refined with the latest market data and risk indicators for improved accuracy and decision-making.



Compliance and Governance

We uphold strict compliance and governance standards, ensuring risk management aligns with regulations and best practices, fostering transparency, accountability, and greater client confidence.

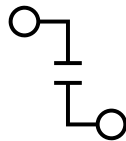
Products

We are excited to introduce our comprehensive suite of quantitative research products, crafted to enhance your investment strategies with precision, clarity, and actionable insights. These four standard products form the foundation of our offerings, but we also provide customized solutions to address your unique investment challenges. Our goal is to support informed, data-driven decisions for long-term success.



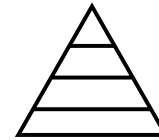
Thematic Ideas

This product identifies and analyzes emerging market themes and trends, offering innovative investment ideas that capitalize on significant macroeconomic and industry shifts.



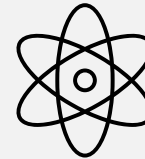
Quant Long-Short

This product leverages market fluctuations to generate diverse investment ideas, optimizing returns across short- and medium-term horizons by capitalizing on both rising and falling markets.



Long-Only Multicap

The Multicap Strategy selects top-performing stocks across sectors and capitalizations, aiming to outperform the broader market by leveraging growth opportunities for a dynamic, investment approach.



The Core

The Core strategy focuses on long-term growth, maximizing capital appreciation through selective stock picking and continuous tracking of quarterly company performance.

Terms

Weights: Investor's Discretion.

Execution: From Investor's side (Manual or Algorithmic).

Min Investment Period: No time bound.

Fees:** Fee structure is separate for each product, and with separate validity.

High Water Mark: No

***Contact our team for detailed structure.*

Research Analyst

Sudipto Ghosh - Research Analyst Profile



Sudipto Ghosh brings over 17 years of experience in trading and investment in Indian Equities. He is the managing partner and principal research analyst at **My Research Book**. His extensive background includes:

JP Morgan Chase: Worked in Model Risk Audit for two years.

Bank of America Merrill Lynch: Spent over six years on the Exotic Options Desk and xVA.

Karvy Broking Ltd: Served as a Derivative Research Analyst.

Edelweiss Broking Ltd: Worked at the Client Advisory Service (CAS) desk.

Education: Sudipto holds a B.Sc. in Biotechnology, an MBA from IILM-GSM and NISM Certified.

Sudipto specializes in option hybrid strategies and quantitative trading models. His expertise in machine learning has provided him with deep insights into the Quantitative research field. He also has robust experience in Indian equities research. Advanced Quantitative Analysis: Proficient in developing and implementing quantitative models for trading and investment strategies. Skilled in applying machine learning techniques to financial modeling and predictive analytics. Expert in using statistical tools for market analysis and risk management. Proficient in Python, R, and MATLAB for financial modeling and algorithm development. Experienced in handling large datasets to derive actionable insights and optimize trading strategies. In-depth knowledge of derivatives, exotic options (structured products), and xVA (valuation adjustments). Expertise in analyzing and forecasting trends in international markets, and hedging strategies. Strong background in conducting thorough and in-depth research in Indian equities and global financial markets.

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