



**Equity MFPA**

Fall-Bounce Analytics

# Long Term Fall-Bounce (LT FB) Classification

Funds in a category are classified into following 4 classifications based in 'Fall' and 'Bounce':

'Superheroes' = Funds that fell less than category median and bounced more than category median on the recovery.



'Shields' = Funds that fell less than category median but did not bounce as much as category median in recovery.



'Bungee Jumpers' = Funds that fell more than category median but bounced more than category median on recovery.



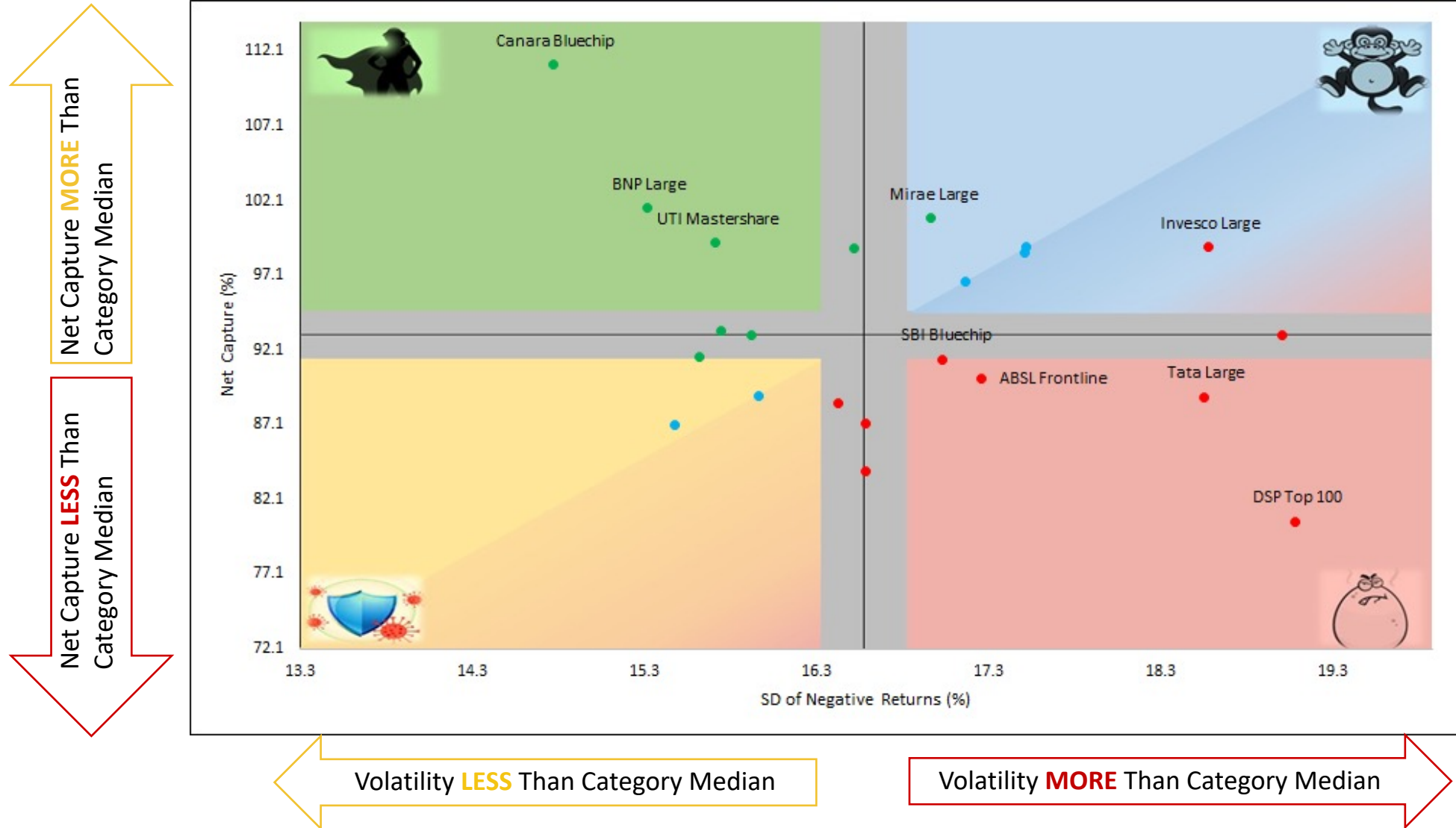
'Eggs' = Funds that fell more than category median but did not bounce as much as category median in recovery.



Proxy for 'Fall' = Standard Deviation of Negative Returns over last 5 years

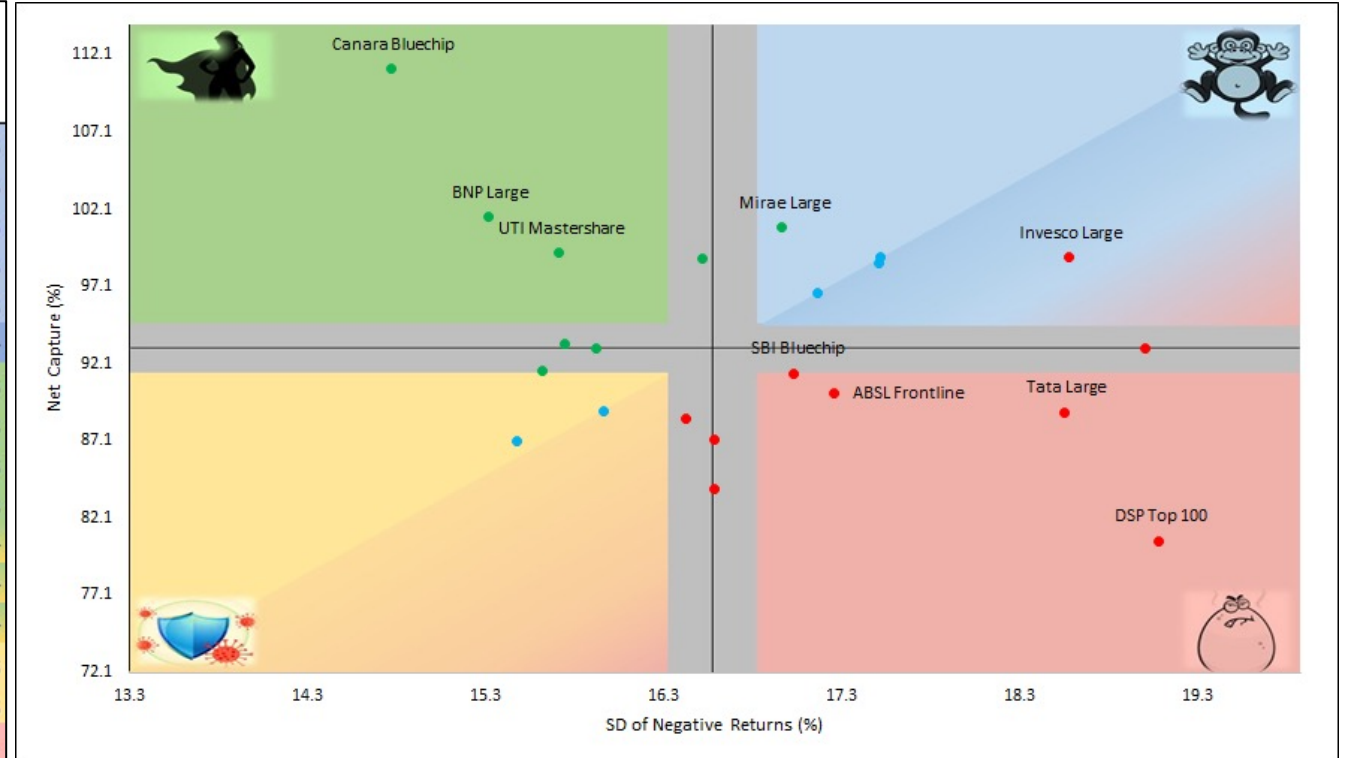
Proxy for 'Bounce' = Net Capture of last 5 years =  $\frac{\text{Upside Capture}}{\text{Downside Capture}}$

# Large Cap Fund Category (Sample)



# Large Cap Fund Category (Sample)

Fund Name	Net Capture Ratio (%)	SD of Negative Returns (%)	Classification
Edelweiss Large Cap Fund(G)	98.58	17.48	Bungee Jumpers
IDFC Large Cap Fund-Reg(G)	99.04	17.49	Bungee Jumpers
Invesco India Largecap Fund(G)	99.01	18.55	Bungee Jumpers
Kotak Bluechip Fund(G)	96.65	17.13	Bungee Jumpers
Mirae Asset Large Cap Fund-Reg(G)	100.95	16.94	Bungee Jumpers
ICICI Pru Bluechip Fund(G)	98.88	16.50	Borderline +
<b>Axis Bluechip Fund-Reg(G)</b>	<b>116.97</b>	<b>15.73</b>	<b>Super Heroes</b>
BNP Paribas Large Cap Fund(G)	101.59	15.29	Super Heroes
Canara Rob Bluechip Equity Fund-Reg(G)	111.22	14.74	Super Heroes
UTI Mastershare-Reg(G)	99.28	15.68	Super Heroes
HSBC Large Cap Equity Fund(G)	91.68	15.59	Borderline +
IDBI India Top 100 Equity Fund(G)	93.40	15.72	Borderline +
LIC MF Large Cap Fund-Reg(G)	93.11	15.89	Borderline +
L&T India Large Cap Fund-Reg(G)	88.99	15.93	Shields
PGIM India Large Cap Fund(G)	87.04	15.45	Shields
Franklin India Bluechip Fund(G)	87.16	16.56	Borderline -
HDFC Top 100 Fund(G)	88.55	16.40	Borderline -
Indiabulls Blue Chip Fund-Reg(G)	83.95	16.56	Borderline -
Aditya Birla SL Frontline Equity Fund(G)	90.20	17.23	Eggs
DSP Top 100 Equity Fund-Reg(G)	80.61	19.05	Eggs
SBI BlueChip Fund-Reg(G)	91.47	17.01	Eggs
Tata Large Cap Fund(G)	88.95	18.53	Eggs
Nippon India Large Cap Fund(G)	93.11	18.98	Borderline -



Highlighted fund (Axis Bluechip Fund) is an outlier and is not visible on the quadrant chart.



Disclaimer

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