



# U.S. Markets v. India Markets

## S&P 500 v. NIFTY 50

## Returns profile : Is it reversing?

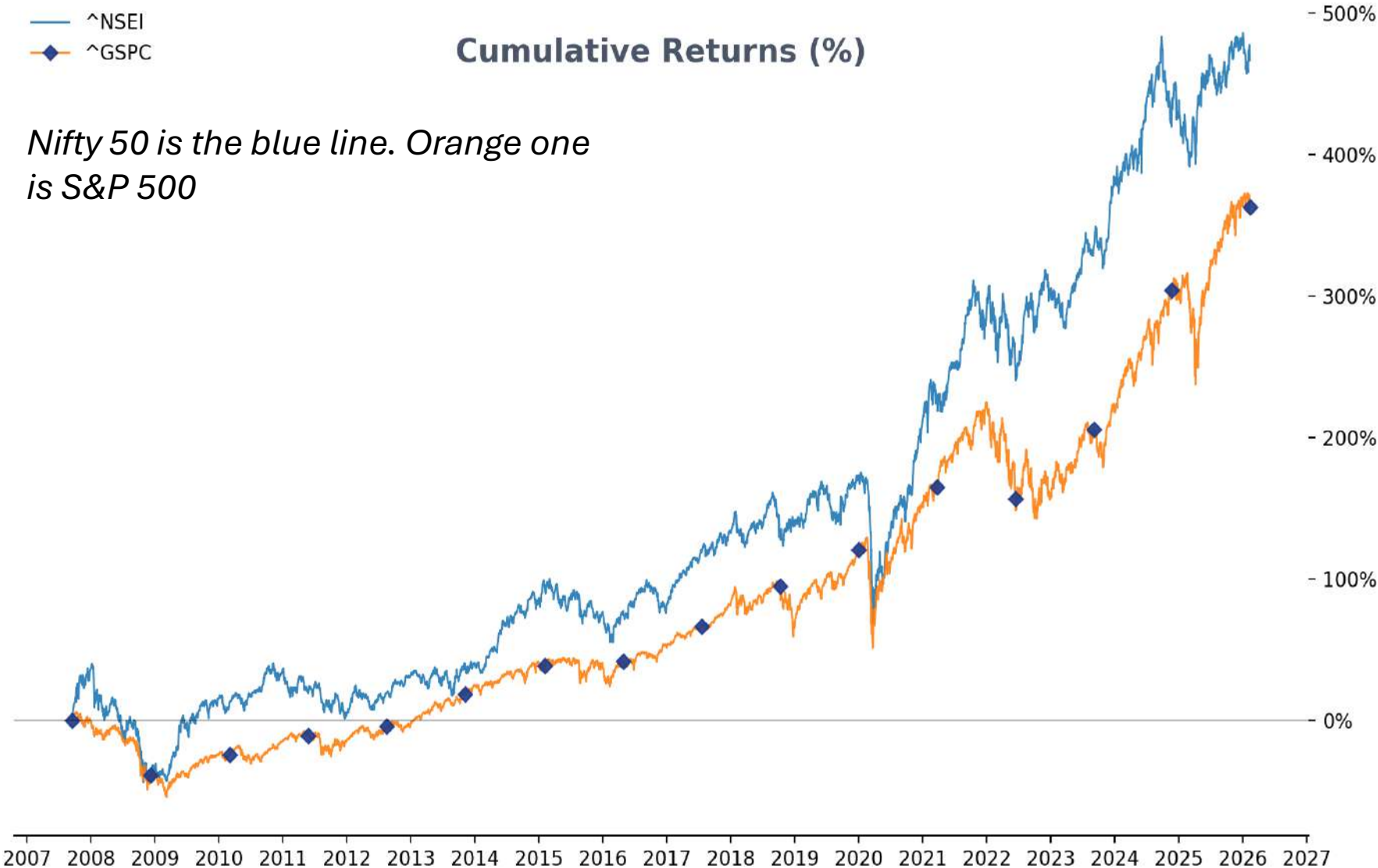
*15 Feb 2026*

# Data Period: 18-Sep-2007 to 13-Feb-2026 (4756 trading days)

— ^NSEI  
—◆— ^GSPC

## Cumulative Returns (%)

*Nifty 50 is the blue line. Orange one is S&P 500*

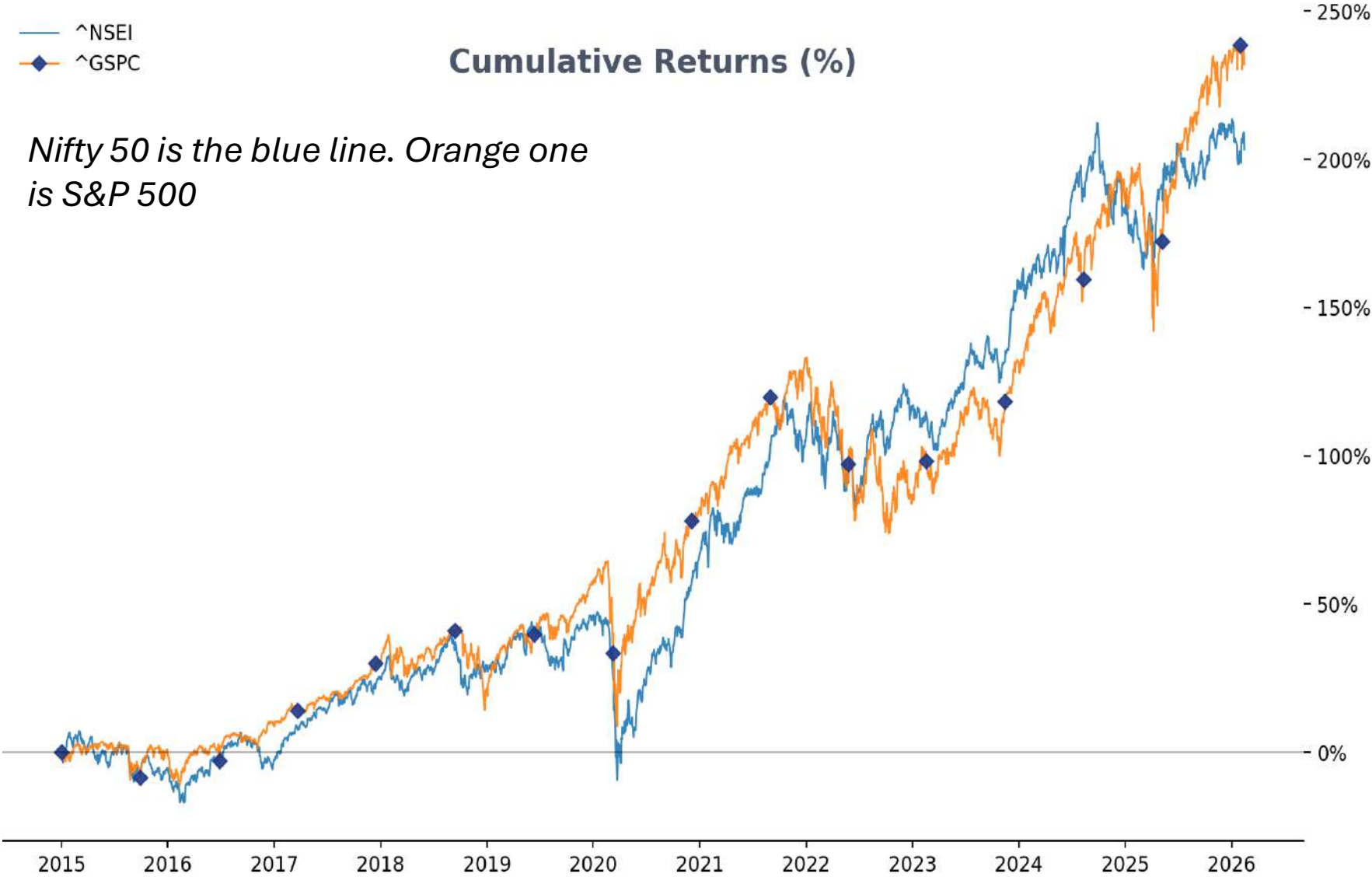


# Data Period: 05-Jan-2015 to 13-Feb-2026 (2876 trading days)

— ^NSEI  
—◆— ^GSPC

## Cumulative Returns (%)

*Nifty 50 is the blue line. Orange one is S&P 500*

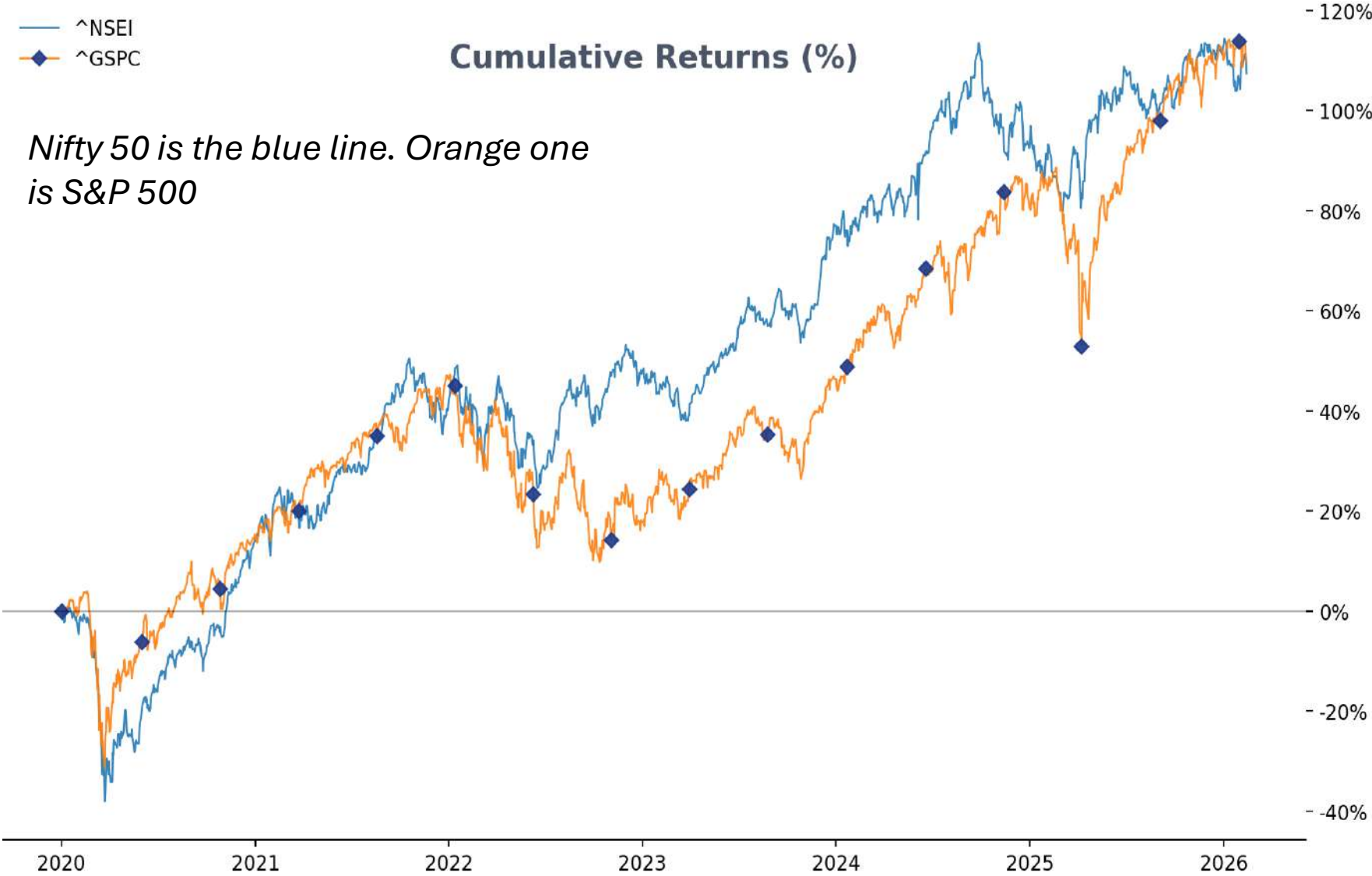


# Data Period: 03-Jan-2020 to 13-Feb-2026 (1586 trading days)

— ^NSEI  
—◆ ^GSPC

## Cumulative Returns (%)

*Nifty 50 is the blue line. Orange one is S&P 500*

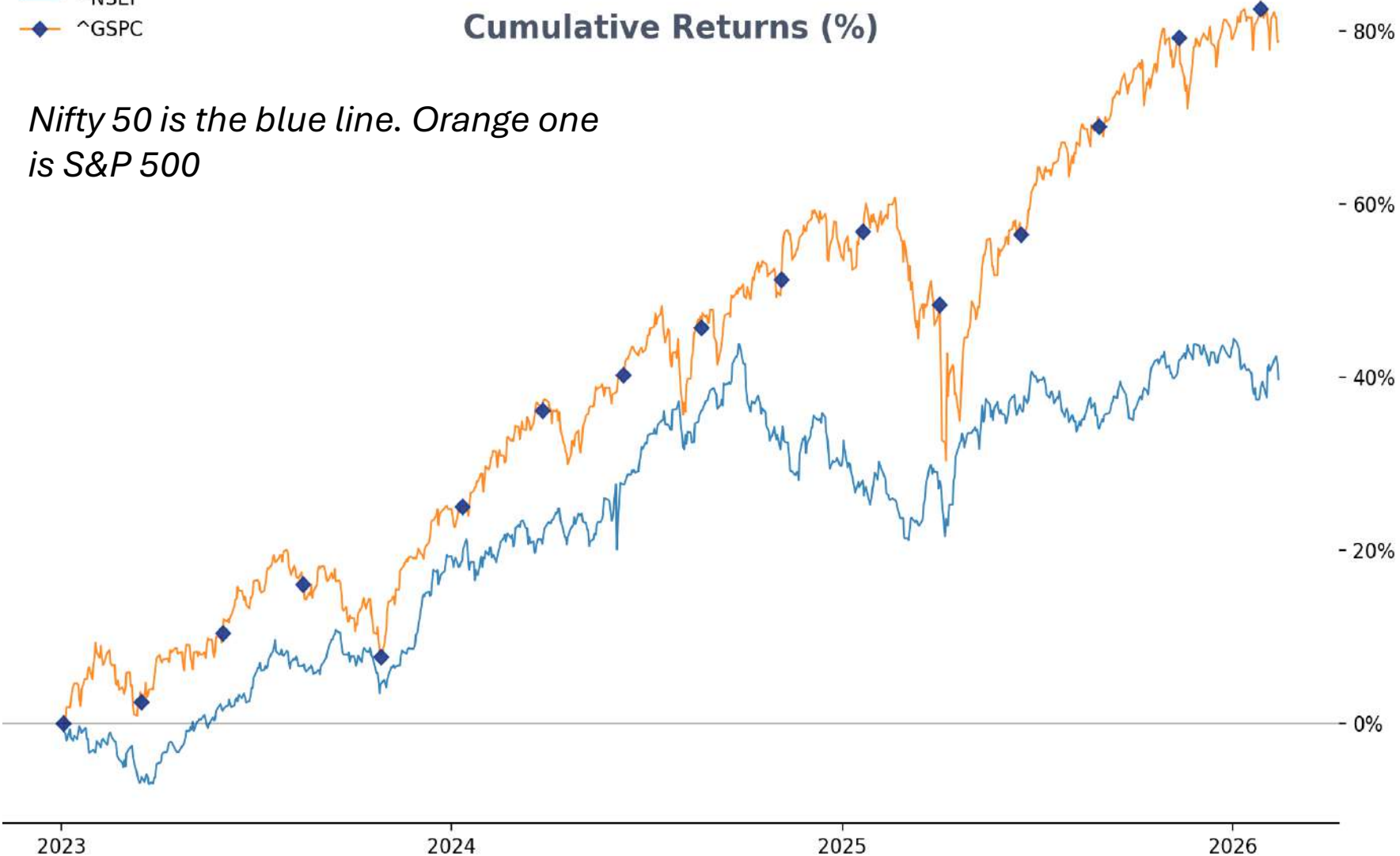


# Data Period: 04-Jan-2023 to 13-Feb-2026 (808 trading days)

— ^NSEI  
—◆— ^GSPC

## Cumulative Returns (%)

*Nifty 50 is the blue line. Orange one is S&P 500*

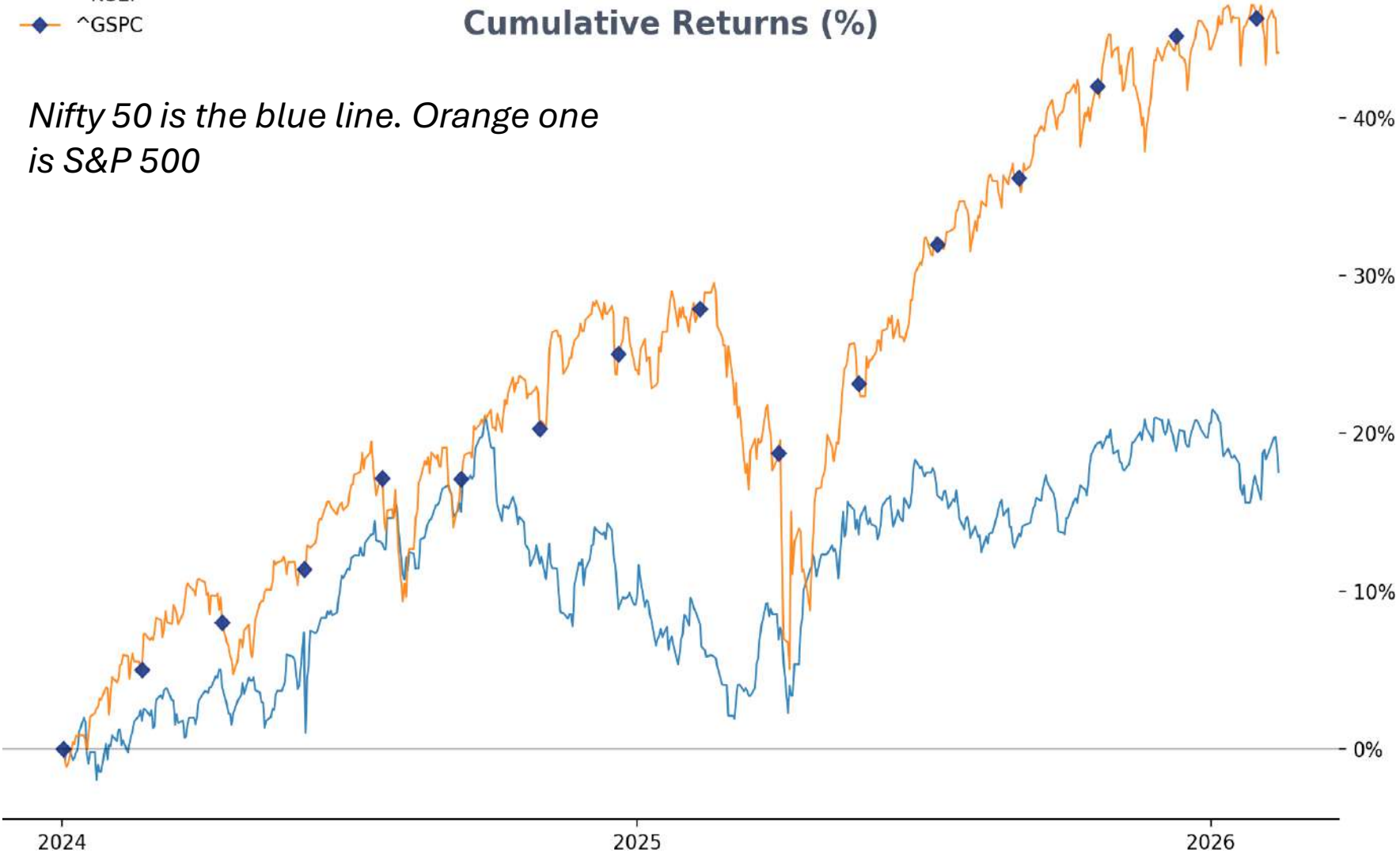


# Data Period: 03-Jan-2024 to 13-Feb-2026 (550 trading days)

— ^NSEI  
—◆— ^GSPC

## Cumulative Returns (%)

*Nifty 50 is the blue line. Orange one is S&P 500*

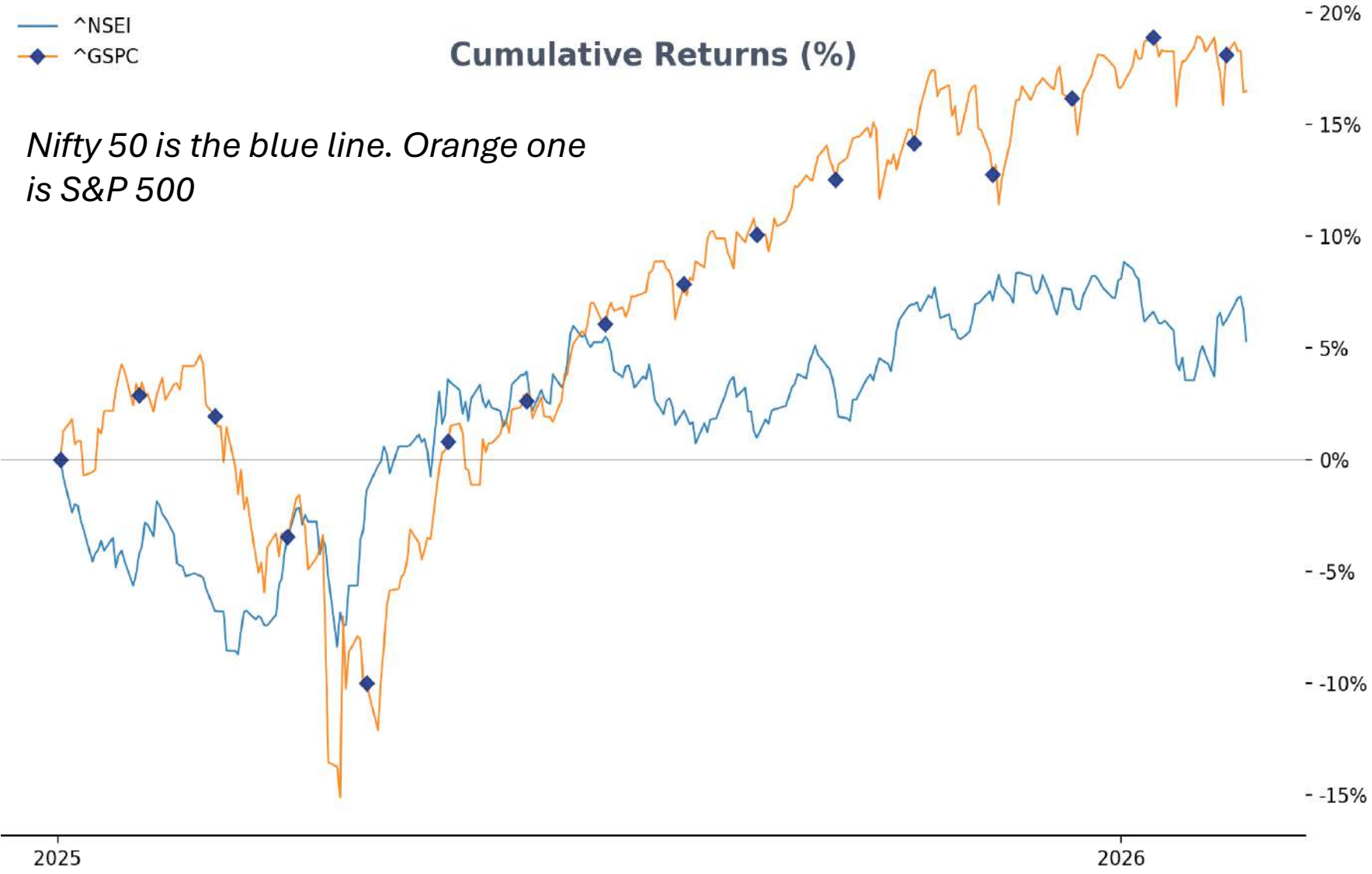


# Data Period: 03-Jan-2025 to 13-Feb-2026 (290 trading days)

— ^NSEI  
—◆— ^GSPC

## Cumulative Returns (%)

*Nifty 50 is the blue line. Orange one is S&P 500*



# Price charts from: Security Performance Report

Generated at [quants.tigzig.com](https://quants.tigzig.com)

Deck formatting by : Claude in PowerPoint

$f(x)$  </> TIGZIG Quants

## Security Performance Report

Date Period: 04-Jan-2022 to 13-Feb-2026 (101 trading days) • Risk-Free Rate: 5.00% (annual)  
Downloaded independent calculation: (S&P) and (GSPC) using TIGZIG Quants • Size: 100 trading days: 09-Jan-2021 to 11-Feb-2025 - Adjusted period of data aligns

Fixed Chart Maximized Interactive Chart Maximized



### Overall Returns and Risk Measures (NEW)

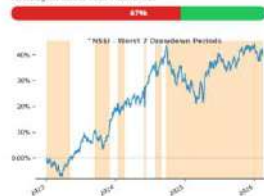
Metric	NSEI	GSPC
Total Returns	38.78%	28.78%
CAGR	11.16%	8.64%
Sharpe Ratio	0.89	0.79
Sortino Ratio	1.14	1.34
Max Drawdown %	-15.77%	-18.96%
Max Drawdown Date	06-Mar-2023	09-Apr-2023
Max DD Duration	462 days	127 days
7 Worst DD Days	717	941
Total Calendar Days	1118	1118
Anxiety Index 7 Worst DD %	47%	48%

Note: Sharpe and Sortino ratios calculated using 3-Month moving average. Max drawdown metrics calculated using TIGZIG Quants.

### Drawdown Analysis

NSEI

Anxiety Index  
Percentage of time in worst 7 drawdowns



### CAGR with Sharpe, Sortino Ratios and Drawdown Metrics

