



UNIVERSITY
OF WARSAW



FACULTY OF
ECONOMIC SCIENCES

Regime-Aware Strategy Performance: An Advanced Visualization Approach

Kamil Kashif

University of Warsaw, Faculty of Economic Sciences

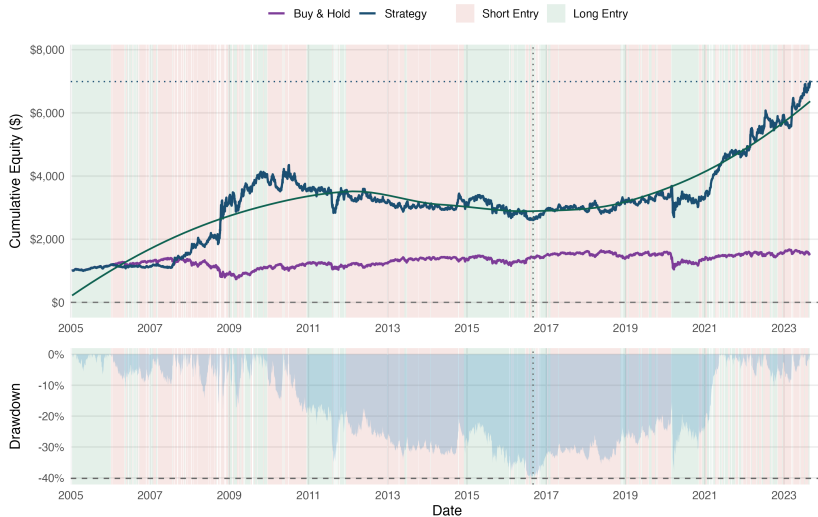
k.kashif@student.uw.edu.pl

January 16, 2026

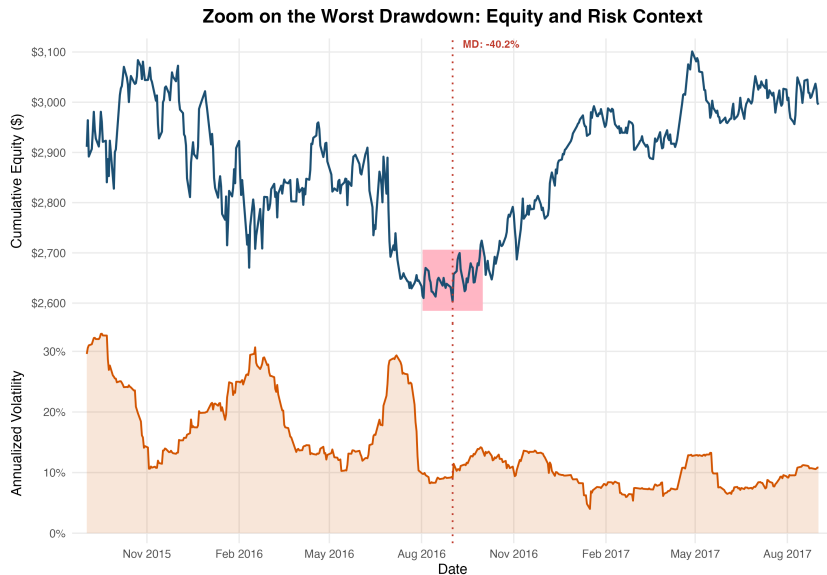
How Do Market Regimes Shape Strategy Performance?

Performance Divergence Across Market Regimes

Final Strategy Equity: \$6,992

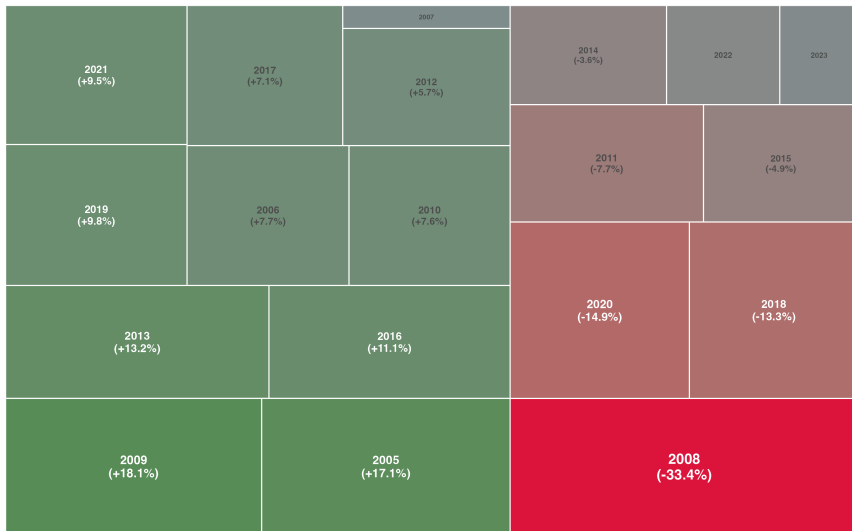


What Happened During the Worst Drawdown?



Where Did the Strategy's Performance Come From?

Annual Contributions to Strategy Performance



Thank you for your attention.

Questions welcome.