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Volatility filters for asset management: An application to managed futures

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threshold. To assess the consistency of model performance, the whole period (4th January, 1999 to 31st December, 2004) is split into three sub-periods. The results show that the addition of the two volatility filters adds value to the model's performance in terms of annualised return, maximum drawdown, risk-adjusted Sharpe ratio and Calmar ratio in all the three sub-periods.

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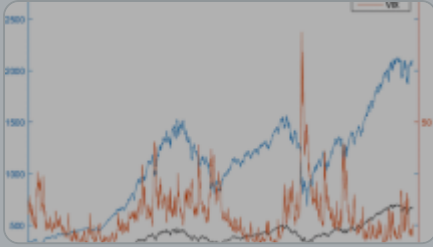
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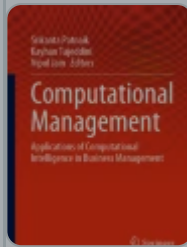
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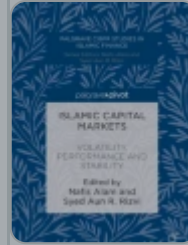
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