

# Allianz Insieme â Linea Azionaria: Analisi

Periodo: 2002-01-02 â 2025-08-13

Osservazioni: 3982

## Metriche principali

- Rendimento cumulato: 185.81%
- CAGR: 4.55%
- Rendimento ann. (approx aritmetico): 5.24%
- Rendimento ann. (comp. continuo): 4.55%
- Volatilit  ann.: 12.59%
- Sharpe (rf=0): 0.42
- Sortino (rf=0): 0.43
- Max drawdown: -46.15%
- Calmar: 0.10
- VaR(95%) giornaliero: -1.10%

## Rendimenti trailing (alla data pi , recente)

Periodo	Totale	CAGR
1 anni	16.82%	16.82%
3 anni	38.31%	11.42%
5 anni	58.69%	9.68%
10 anni	93.05%	6.80%
20 anni	203.25%	5.70%

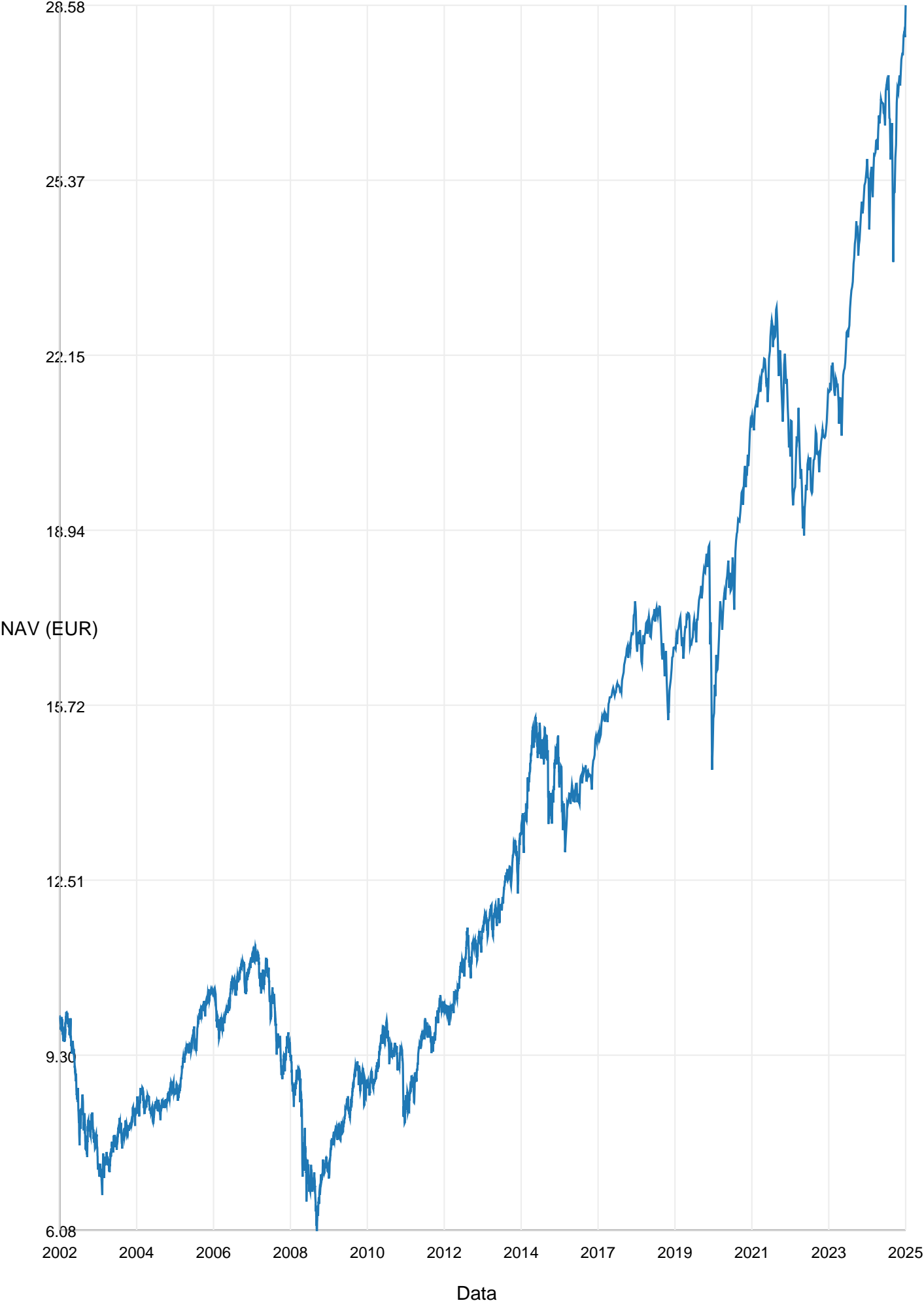
## Rendimenti trailing al 31/12/2024

Periodo	Totale	CAGR
1 anni	17.67%	17.67%
3 anni	15.71%	4.99%
5 anni	46.22%	7.90%
10 anni	93.89%	6.85%
20 anni	214.89%	5.90%

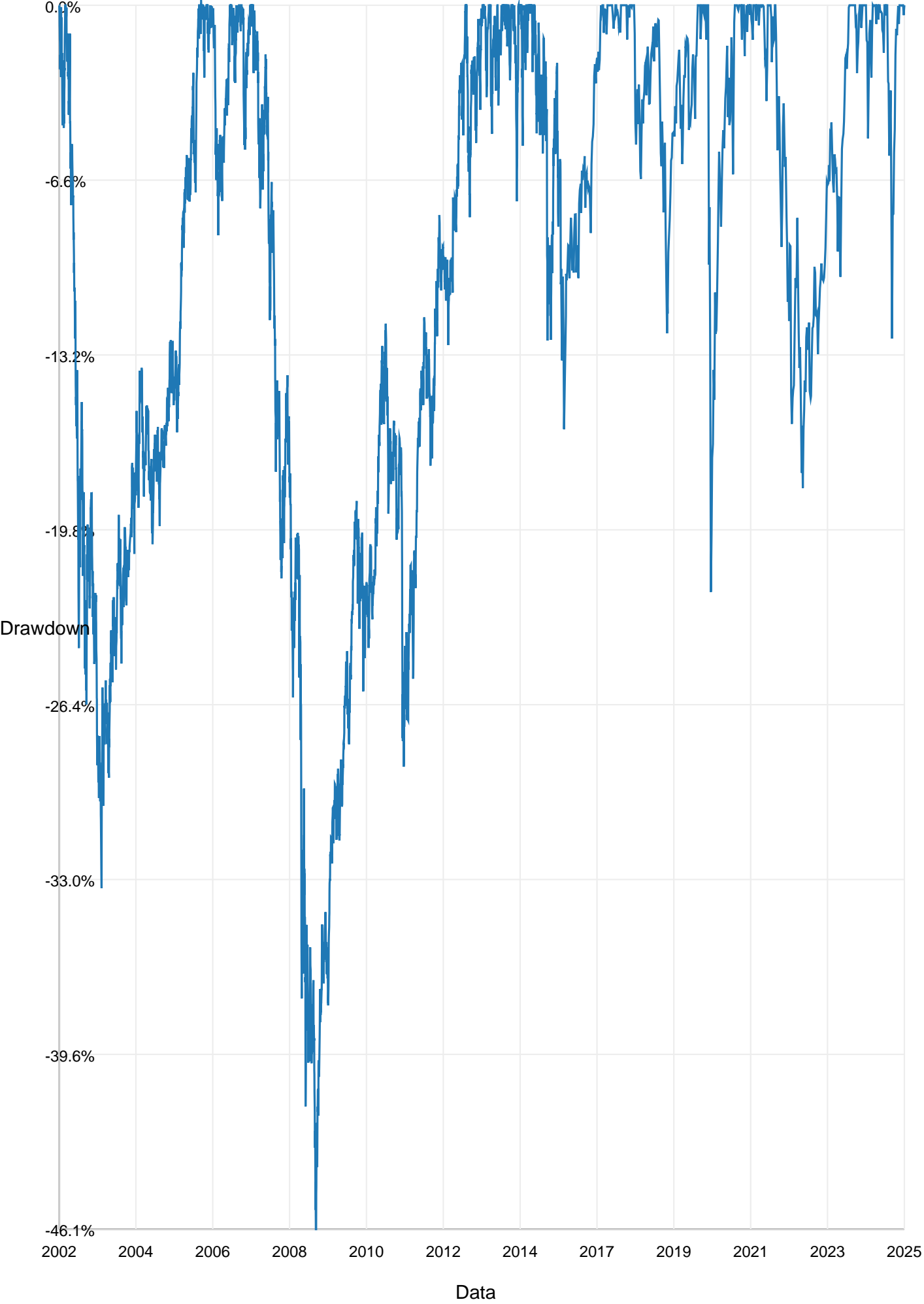
## Probabilit  di successo (rendimento > 0)

Periodo	Finestre	Successi	Prob.
1 anni	3740	2775	74.2%
3 anni	3248	2418	74.4%
5 anni	2757	1757	63.7%
10 anni	1515	1454	96.0%
15 anni	454	454	100.0%
20 anni	189	189	100.0%

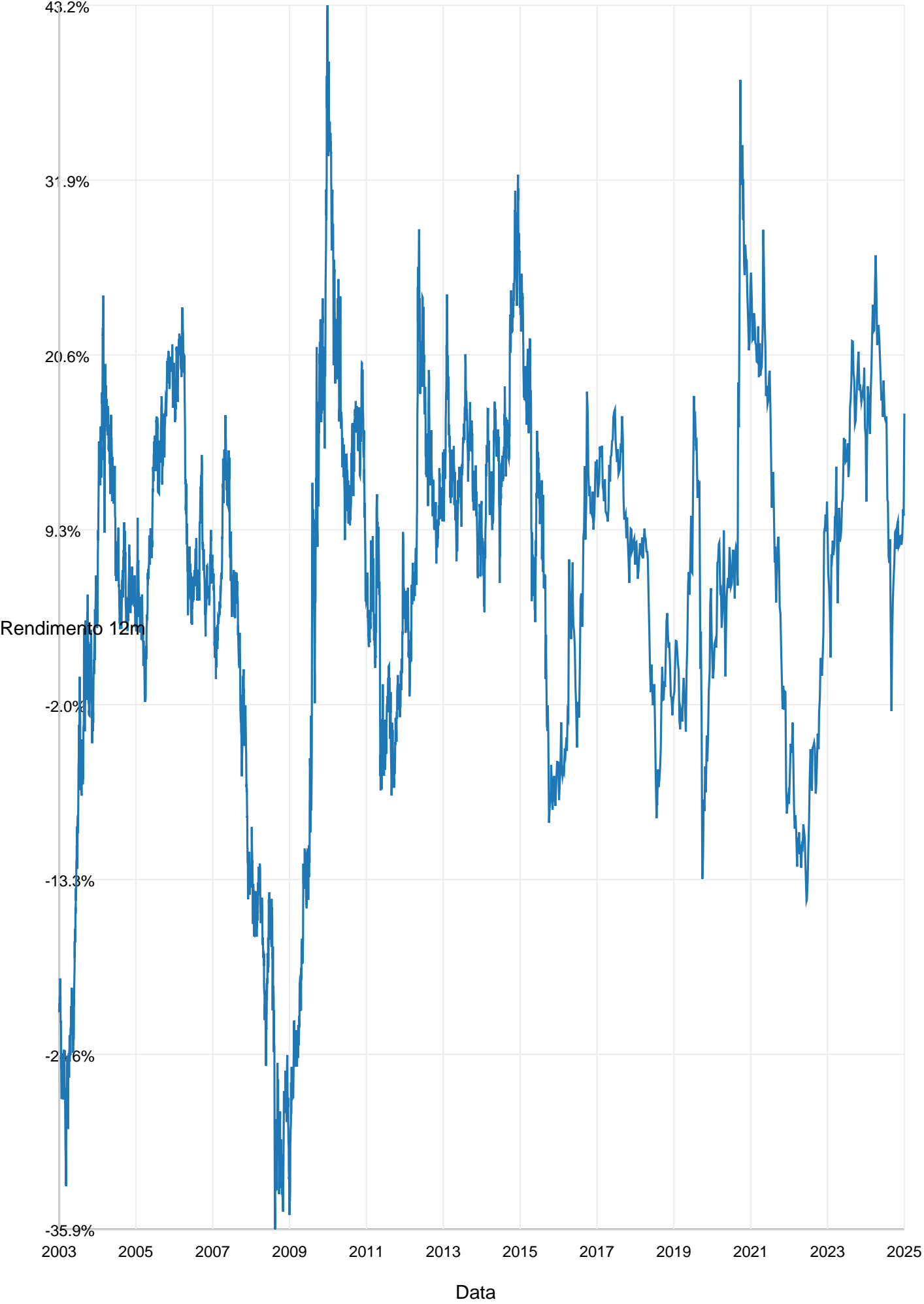
Valore quota (NAV)



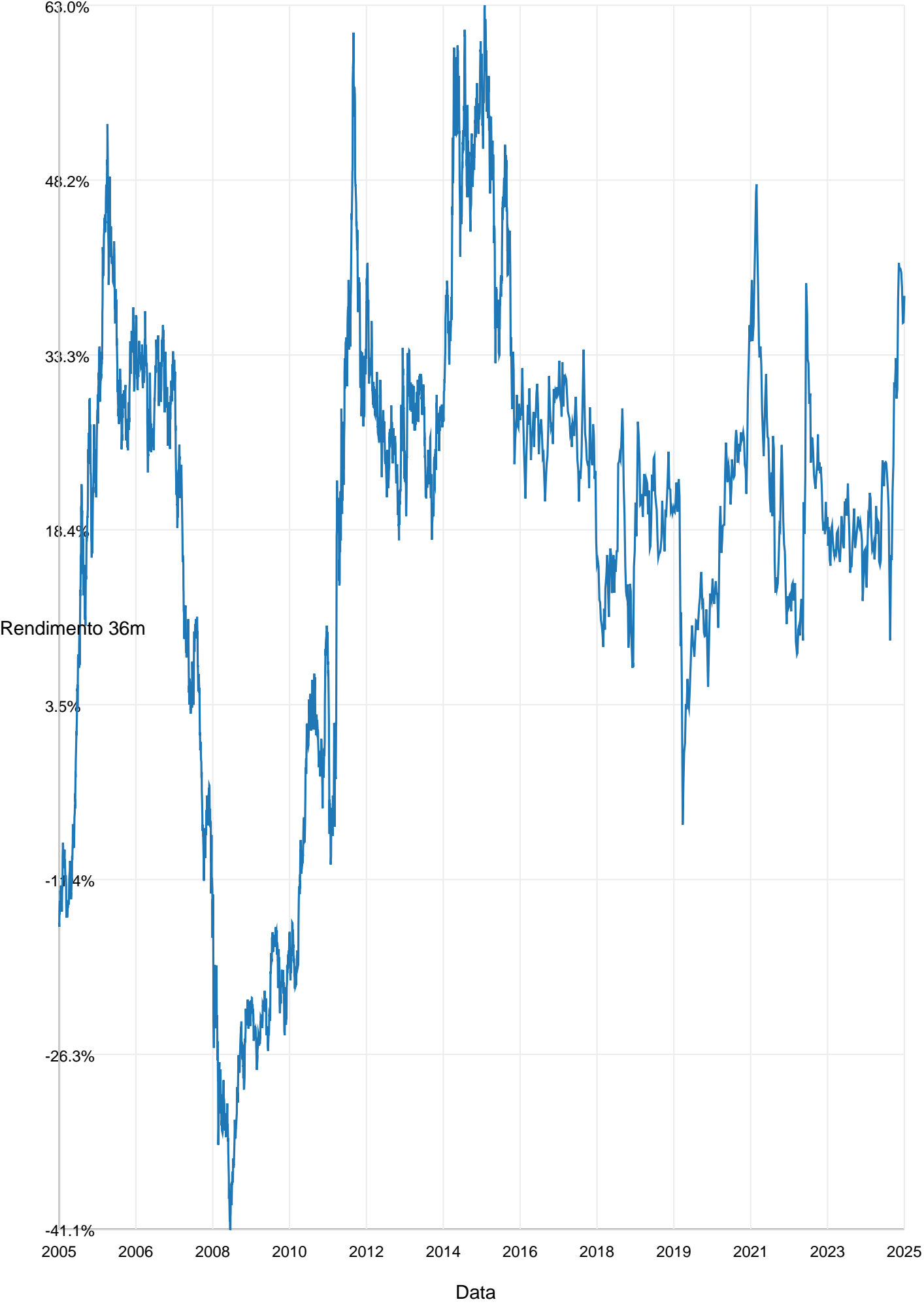
Drawdown



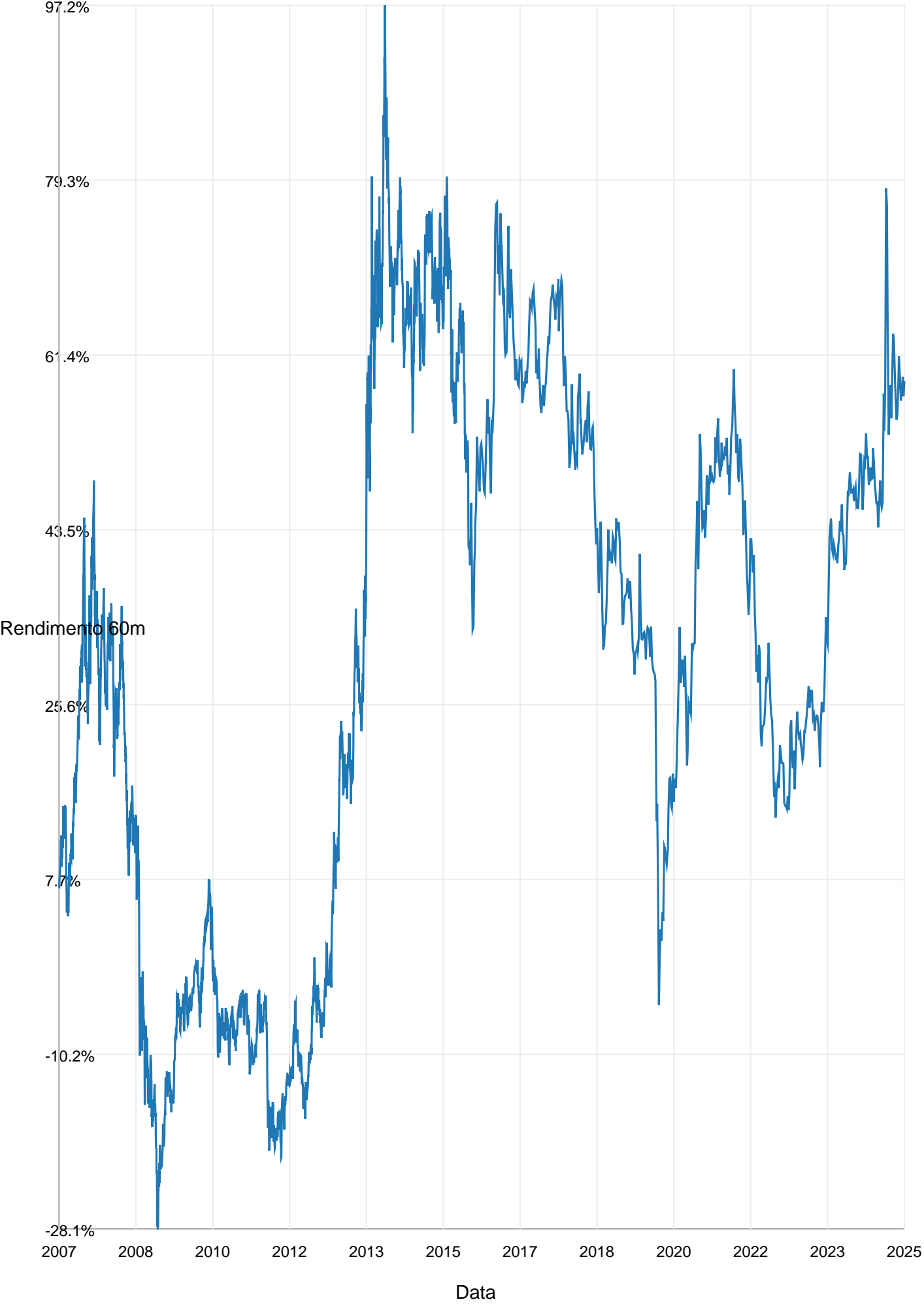
Rendimento rolling 12 mesi



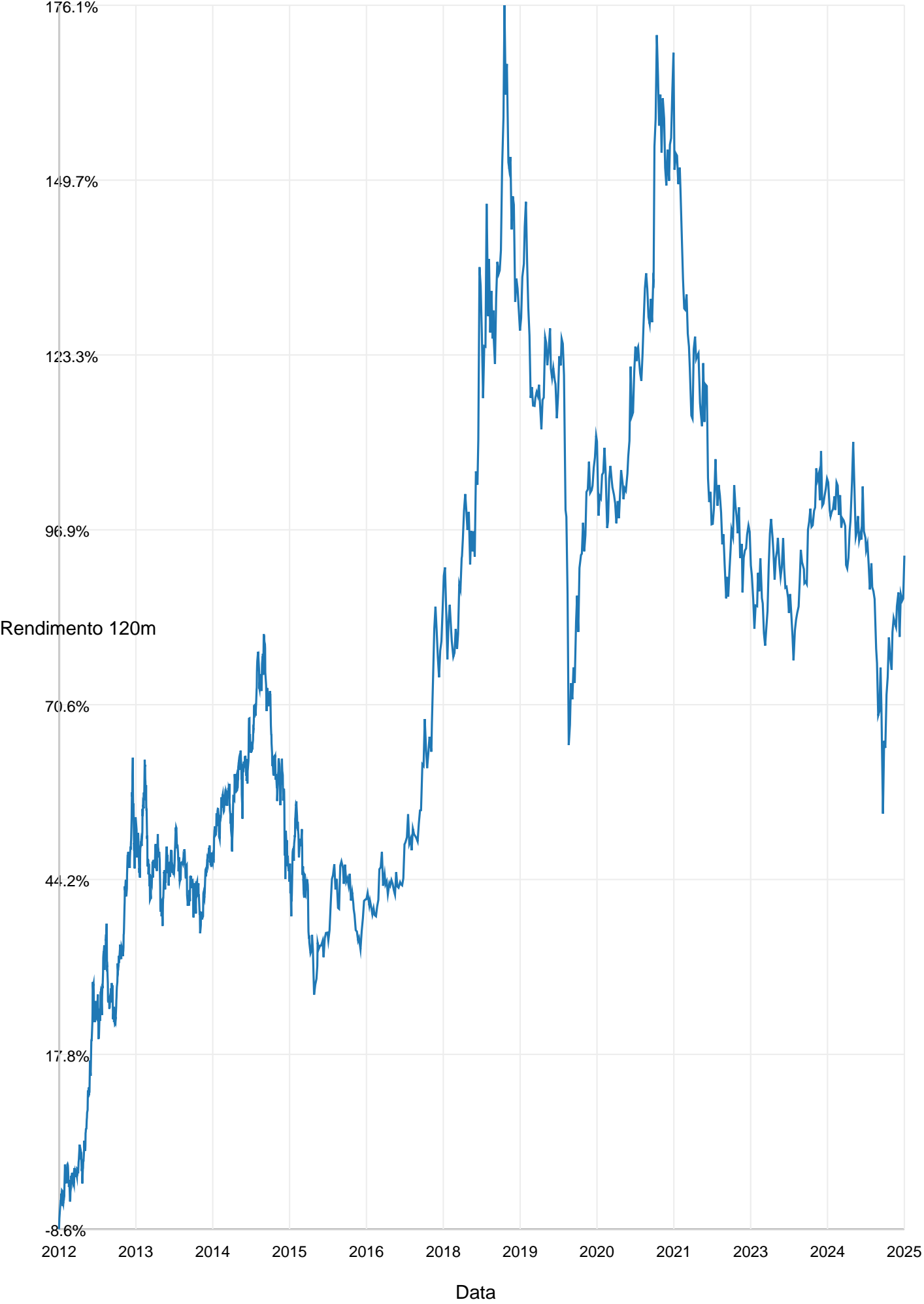
Rendimento rolling 36 mesi



Rendimento rolling 60 mesi



Rendimento rolling 120 mesi



Rendimento rolling 180 mesi





Volatilit<sup>^</sup> rolling 36 mesi (ann.)

