

# Dividend Coverage Ratio WATCHLIST FACTOR BUNDLE ?

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It is defined as a company's trailing 12-month earnings from operations divided by the amount of its indicated annual dividends. Markit Ranks this factor in descending order.

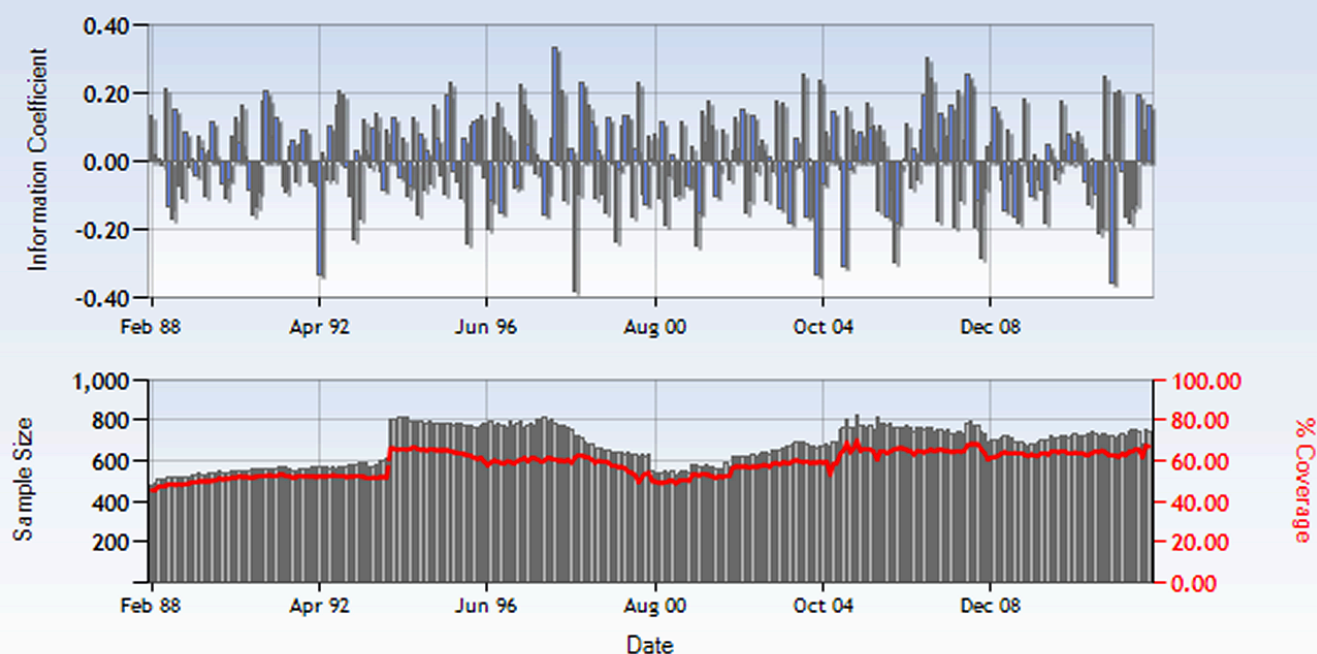
Universe:	Markit US Large Cap	Return Type:	Local Currency	<b>Recalculate</b>
Sector:	Select Sector	Holding Periods:	1 Month	
Test Period:	Jan 1985 To Nov 2012	Neutrality:	Cross Sectional	
Include:	<input checked="" type="checkbox"/> Overlapping Data <input type="checkbox"/> CUSUM			

Information Coefficient

Quantile Performance

Cumulative Return

Information Coefficient



IC Mean: 0.009

Std Dev: 0.129

Hit Rate: 54.36%

Universe Coverage: 58.70%

$t = 1.202$

Average Decile Return



Decile Monthly Cumulative Return

