

Current Ratio +WATCHLIST +FACTOR BUNDLE ?

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It is defined as the reported current assets from most recent quarter divided by the current liabilities from most recent quarter. Markit Ranks this factor in ascending order.

Universe:

Markit US Large Cap

Sector:

Select Sector

Test Period:

Jan

1985

To

Nov

2012

Include:

☒Overlapping Data☐CUSUM

Return Type:

Local Currency

Holding Periods:

1 Month

Neutrality:

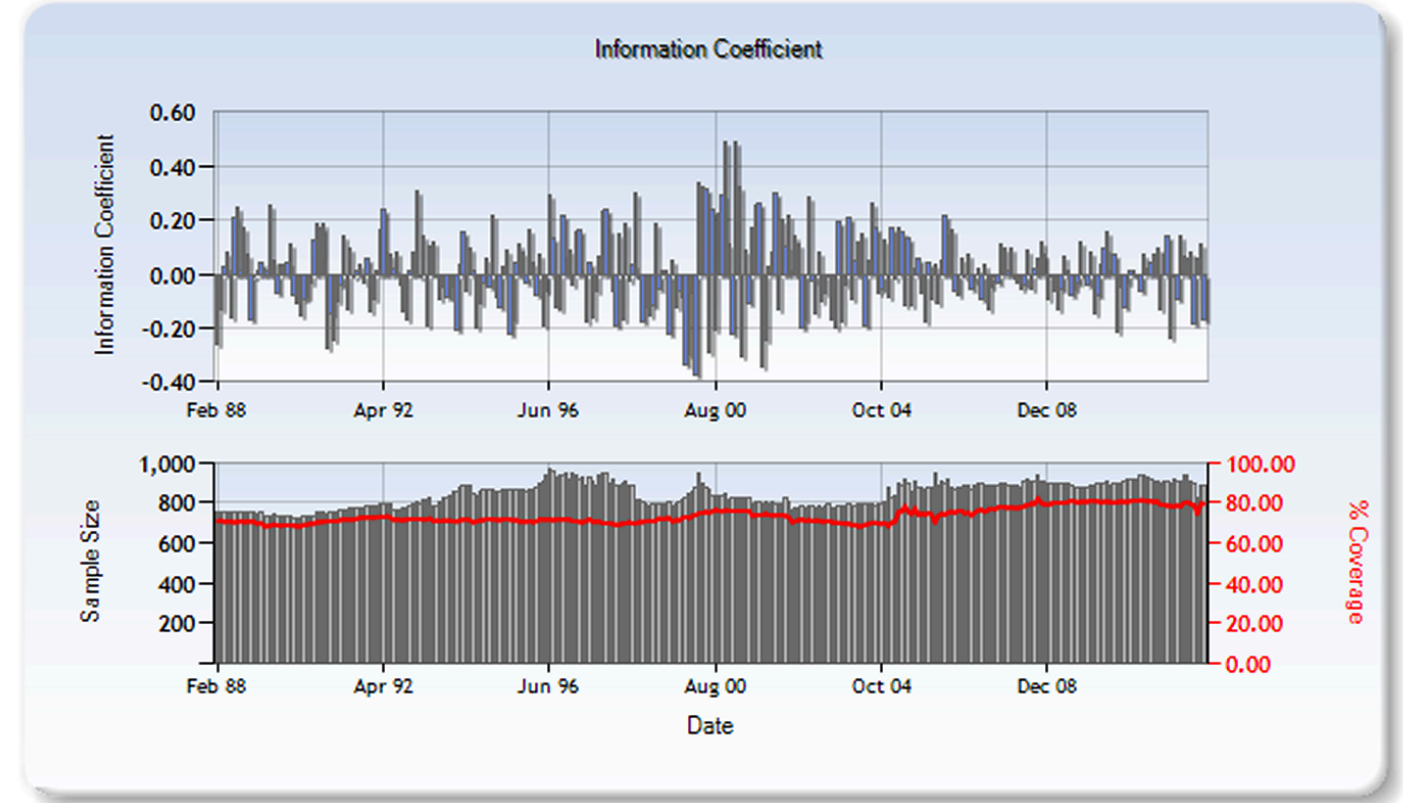
Cross Sectional

Recalculate

Information Coefficient

Quantile Performance

Cumulative Return



IC Mean: 0.009 Std Dev: 0.144 Hit Rate: 52.68% Universe Coverage: 73.50%

t=1.077

Average Decile Return



Decile Monthly Cumulative Return

