

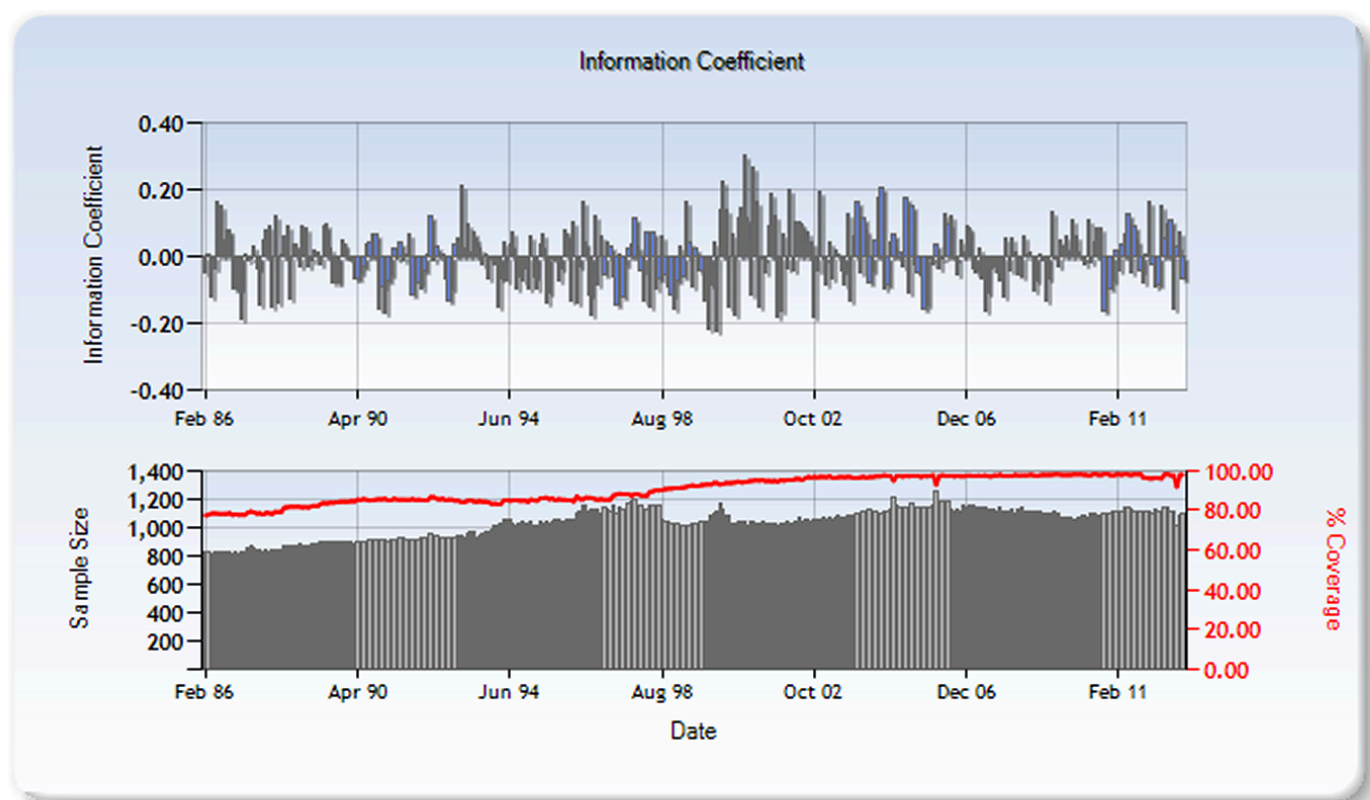
Total Debt to Total Assets [+ WATCHLIST](#) [+ FACTOR BUNDLE](#) [?](#)

[Export to Excel](#) | [Print to PDF](#) | [Definition](#) | [Supporting Research](#)

It is defined as the most recently reported total debt divided by total assets. Markit Ranks this factor in descending order.

Universe:	Markit US Large Cap ▾	Return Type:	Local Currency ▾	Recalculate
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



IC Mean: -0.001

Std Dev: 0.092

Hit Rate: 49.07%

Universe Coverage: 90.60%

$t = -0.195$

Average Decile Return



Decile Monthly Cumulative Return

