

## Return on Equity [+ WATCHLIST](#) [+ FACTOR BUNDLE](#) [?](#)

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It is defined as the trailing 12-month income before extra items divided by the average of common equity in the same period. Markit Ranks this factor in descending order.

Universe:

Sector:

Test Period:   To

Include: ☒ Overlapping Data ☐ CUSUM

Return Type:

Holding Periods:

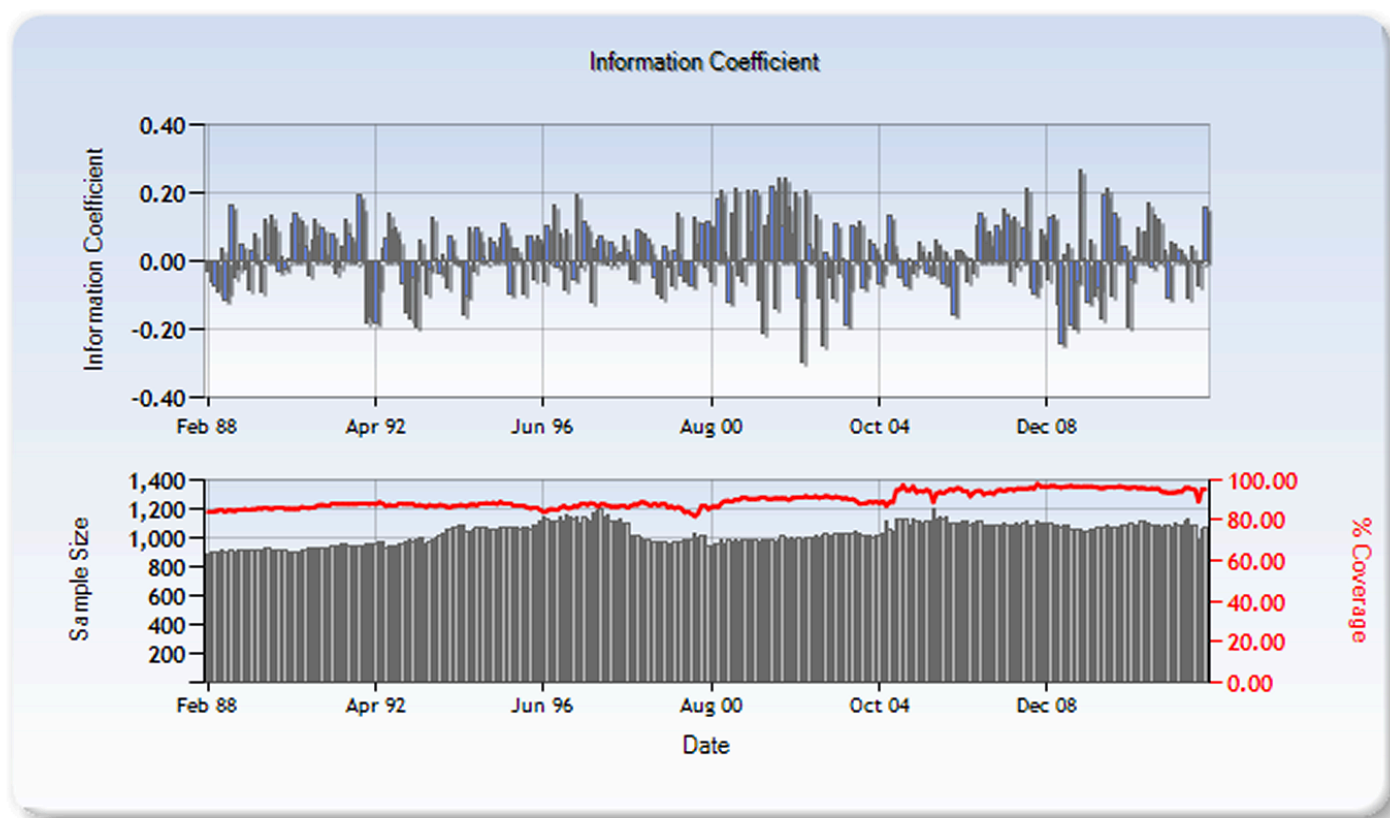
Neutrality:

[Recalculate](#)

Information Coefficient

Quantile Performance

Cumulative Return



IC Mean: 0.020

Std Dev: 0.098

Hit Rate: 58.72%

Universe Coverage: 90.00%

t=3.517

Average Decile Return



Decile Monthly Cumulative Return

