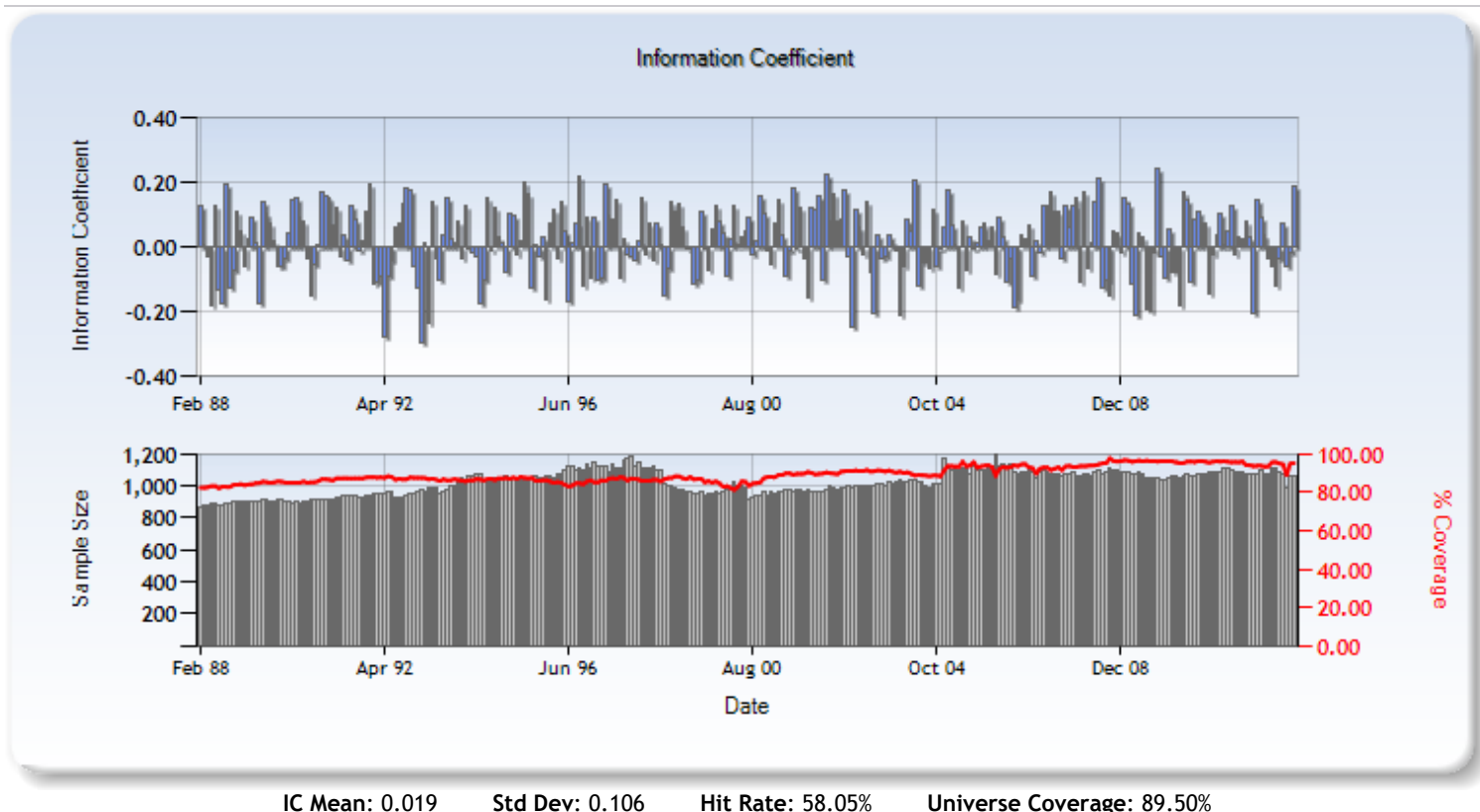


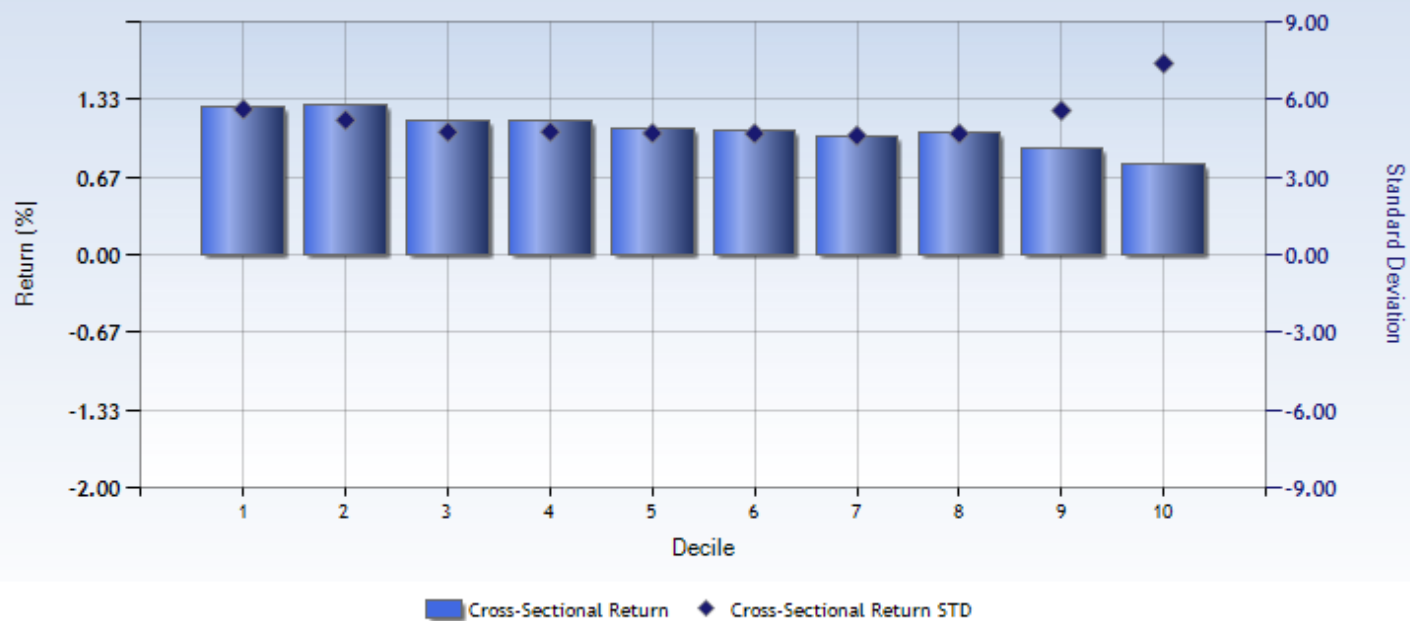
Reinvestment Rate[?]

It is defined as the trailing 12-month earnings per share before extra items less the trailing 12-month dividends per share by ex-date divided by the average book equity per share in the same period. Markit Ranks this factor in descending order.

Universe:	Markit US Large Cap	Return Type:	Local Currency
Sector:	None	Holding Period:	1 Month
Test Period:	1/1/1985 - 12/1/2012	Neutrality:	Cross Sectional
Include:	<input checked="" type="checkbox"/> Overlapping Data <input type="checkbox"/> CUSUM	Factor Rank:	



Average Decile Return



Decile Monthly Cumulative Return

