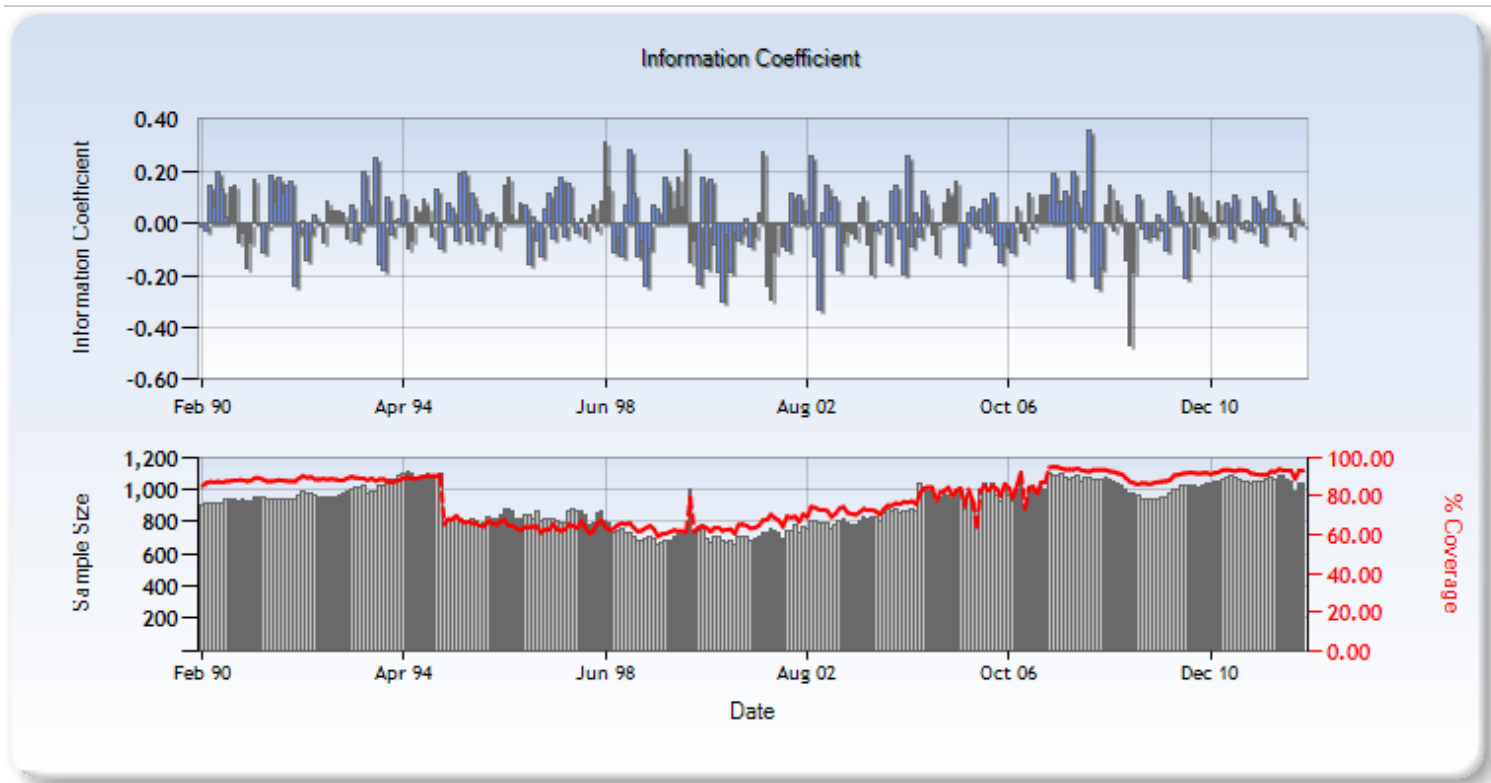


Street Revision Magnitude[?]

It is defined as the 3-month change in the median FY1 consensus earnings forecast, scaled by the current mean earnings estimate. 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:	



IC Mean: 0.010

Std Dev: 0.119

Hit Rate: 54.01%

Universe Coverage: 79.30%

Average Decile Return



Decile Monthly Cumulative Return

