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## FTSE/Northfield Models Now Available on FactSet

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**New York, London, Hong Kong, 16 November 2004:** FTSE Group announces today that the four FTSE/Northfield multi-factor risk models are now available on FactSet [NYSE: FDS], a leading provider of financial and economic information to the global investment community. FTSE Group's agreement with Northfield Information Systems Inc., in October this year, enabled Northfield to produce tuned models linked to a range of FTSE Indices. These have now been made more widely available through FactSet from 11 November 2004.

The models that are now available on FactSet are:

- FTSE/Northfield Global Equity Model, based on FTSE All-World Index
- FTSE/Northfield UK Equity Model, based on FTSE All-Share Index
- FTSE/Northfield European Equity Model, based on FTSEurofirst 300 Index
- FTSE/Northfield China Equity Model, based on FTSE Xinhua A600 Index

Jerry Moskowitz, Managing Director, FTSE Americas said, "As a vendor neutral company, it is important to FTSE Group that we provide clients and analysts with the greatest accessibility to these models through as many distribution channels as possible. FactSet's agreement to carry the new FTSE/Northfield models enables us to continue to achieve this objective."

"The rapid evolution of today's financial markets requires that portfolio managers be able to accurately gauge and understand the risks of their portfolios in real time, and against the context of well accepted benchmark indices. The release of Northfield risk models, tuned specifically to the FTSE benchmark indices and distributed through FactSet, is the first time this critical need is being met in a commercially available system." Dan diBartolomeo, Northfield President stated.

For more information

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## **Notes to Editors**

### **About FTSE Group**

FTSE Group is a world-leader in the creation and management of indices. With offices in London, Frankfurt, Hong Kong, Madrid, Paris, New York, San Francisco and Tokyo, FTSE Group services clients in 77 countries worldwide. It calculates and manages the FTSE Global Equity Index series, which includes world-recognised indices ranging from the FTSE All-World Index, the FTSE4Good series and the recently launched Global Small Cap Index Series, as well as domestic indices such as the prestigious FTSE 100. The company has collaborative arrangements with the AMEX, Athens, Cyprus, Euronext, Johannesburg, London, Luxembourg, and Madrid exchanges, as well as with Nikkei of Japan (Nihon Keizai Shimbun, Inc), and Xinhua Financial Network of China. FTSE recently signed an agreement with Dow Jones Indexes to develop a single classification system for global investors, named the Industry Classification benchmark (ICB).

FTSE indices are used extensively by investors world-wide for investment analysis, performance measurement, asset allocation, portfolio hedging and for creating a wide range of index tracking funds. Independent committees of senior fund managers, derivatives experts, actuaries and other experienced practitioners review all changes to the indices to ensure that they are made objectively and without bias. Real-time FTSE indices are calculated on systems managed by Reuters. Prices and FX rates used are supplied by Reuters.

### **About FactSet**

FactSet Research Systems Inc. is a leading provider of global financial and economic information, including fundamental data on tens of thousands of companies worldwide. Combining more than 200 databases into its own dedicated online service, the Company also provides the tools to download, combine and manipulate the data for investment analysis.

The Company, headquartered in Norwalk, Connecticut, was formed in 1978 and now conducts operations along with its affiliates from over twenty-two locations worldwide, including Boston, New York, Chicago, San Mateo, London, Frankfurt, Paris, Tokyo, Hong Kong, and Sydney.

### **About Northfield Information Services**

Northfield is a market-leading provider of systems and solutions for investment professionals. Northfield's analytical and operational efficiency tools enhance individual portfolio and firm-wide performance. Founded in 1985, Northfield has developed open, analytical models to identify, measure and control risk. The risk models cover most marketable securities traded world-wide. Based upon sound investment theory, Northfield's products and services have stood the test of time from users within the global institutional investment community. The risk models are broken down by geography and delivered at the global, regional and individual country level. The models are used globally by subscribers to Northfield's Open Optimization system. All Northfield's systems and risk models are completely open and transparent. Northfield clients have access to all factor data and underlying assumptions. With over 250 clients worldwide with offices in Boston, Chicago, London and Tokyo, Northfield is a preferred partner for investment managers.