



News

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Audit Integrity Corporate Risk Ratings Now on FactSet

FactSet Enables Simplified Integration of Corporate Integrity Risk Ratings Into Quantitative Strategies and Testing Processes

LOS ANGELES & NEW YORK—September 27, 2007 – Audit Integrity, the creator of the first objective measurement of corporate integrity risk, announced today that its Equity Performance Risk ratings are now on FactSet Research Systems, Inc. (www.factset.com), a major supplier of integrated financial information to the investment community. Subscribers can now incorporate Audit Integrity data into Universal Screen and Alpha Testing activities, as well as download ratings from the FactSet applications.

“With our outstanding track record of creating excess returns and identifying high risk companies, we are delighted to see our ratings available on FactSet, where investment professionals can put them to work,” said Jack Zwingli, CEO of Audit Integrity. “FactSet is a great platform for the most productive use of our integrity ratings, including quantitative modeling, portfolio risk management, identifying unrecognized investment risks and opportunities, and incorporating integrity risk ratings into existing fundamental or quantitative investment strategies.”

The Equity Performance ratings identify companies that are likely to overperform or underperform the equities market, according to the unique Audit Integrity assessment of corporate integrity risk. Audit Integrity ratings have been validated as a sole basis for profitable investing strategies, most recently by Investars (www.investars.com) which ranked the Equity Risk Model as a top source of sell recommendations for investor returns, as well as one of the best sources of combined buy and sell recommendations.

“In these volatile and uncertain markets, the quest for useful information to add alpha, delivered quickly and seamlessly, is paramount to a portfolio manager’s process,” noted Tim Pettee, chief investment officer of AIG SunAmerica Asset Management Corp. “We are pleased to see Audit Integrity and their invaluable risk ratings incorporated into our FactSet-based processes.”

Current and prospective Audit Integrity subscribers who wish to integrate or test Audit Integrity ratings with their investment data on FactSet may contact Audit Integrity at (877) 880-8820 or sales@auditintegrity.com.

About Audit Integrity

Audit Integrity is an independent research service firm that rates over 9,000 public corporations for corporate integrity risk. These ratings are used by investors, insurers, auditors and corporate finance professionals.

In addition to its flagship Accounting and Governance Risk (AGR[®]) ratings, considered a proxy for corporate integrity, Audit Integrity also forecasts class action litigation risk, material financial restatement risk, and equity performance risk. The statistical correlation of these ratings with negative events and market returns has been confirmed by internal and third-party tests.

Audit Integrity was founded in 2002 and serves the financial and investment communities from offices in New York and Los Angeles. For more information, please visit www.auditintegrity.com.

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Ed note: High-res graphics showing Equity Risk Model market performance over ten years are available upon request.

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