Report Parameters

Regression Type	Saved Benchmark
Factor Model	FF-MKT-RF, FF-SMB5, FF-HML, FF-MOM, FF-RMW, FF-CMA
Stock Market	North America
Regression Basis	Monthly Returns
Robust Regression	No

Factor Analysis

Name	Start Date	End Date	Factors	FF-MKT-RF	FF-SMB5	FF-HML	FF-MOM	FF-RMW	FF-CMA	Annual Alpha	R^2
NT North America Custom ESG	Jun 2012	Aug 2022	coefficient	1.00	-0.10	-0.02	0.01	0.05	0.00	0.19%	99.8%
			t-stat	209.659	-11.159	-2.127	0.929	3.887	0.249	0.859	
			p-value	0.000	0.000	0.036	0.355	0.000	0.804	0.392	

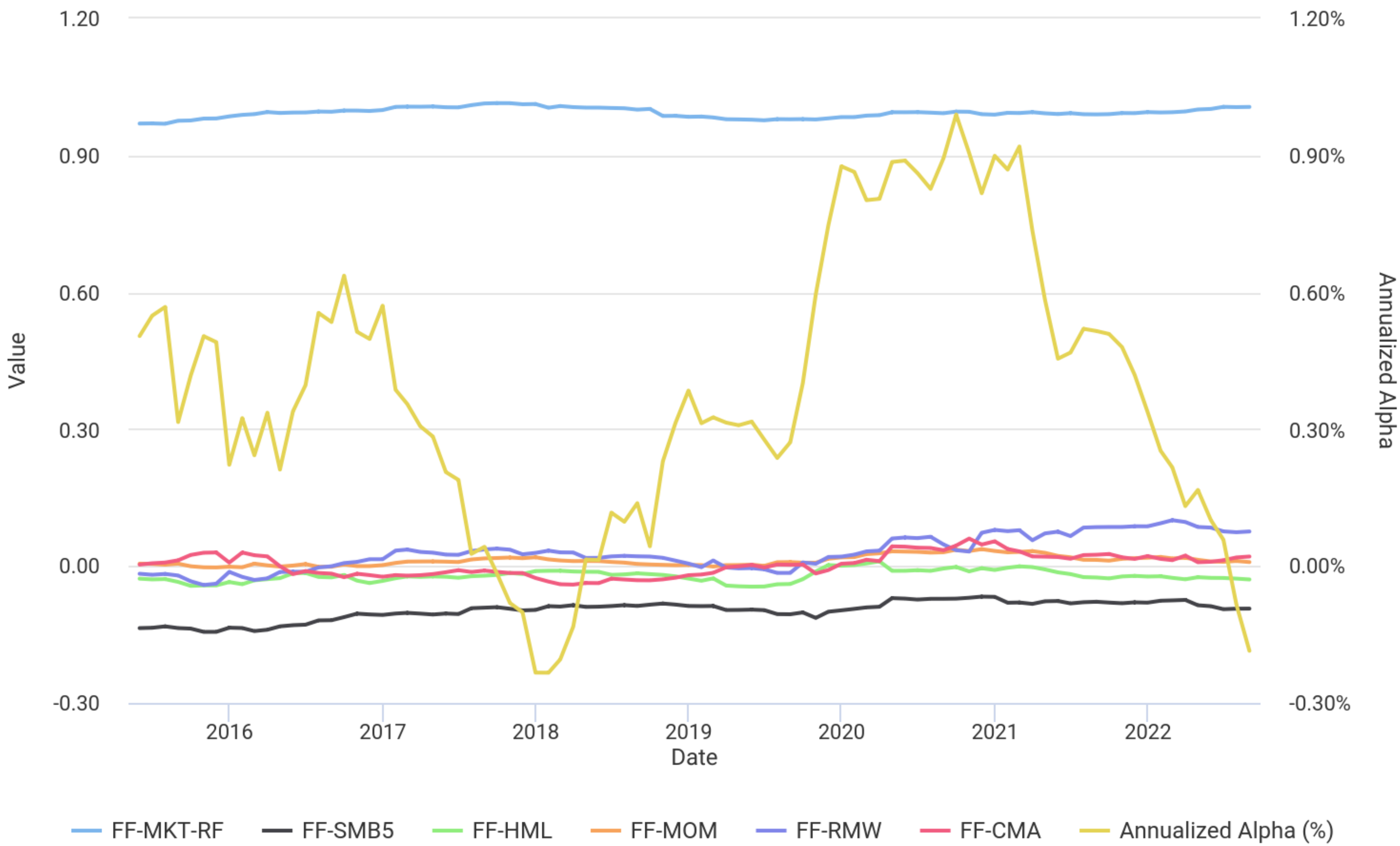
Statistical Tests

Name	F-stat	F-stat p-value	Autocorrelation	Heteroscedasticity
NT North America Custom ESG	9,563.8	0.000	No	No

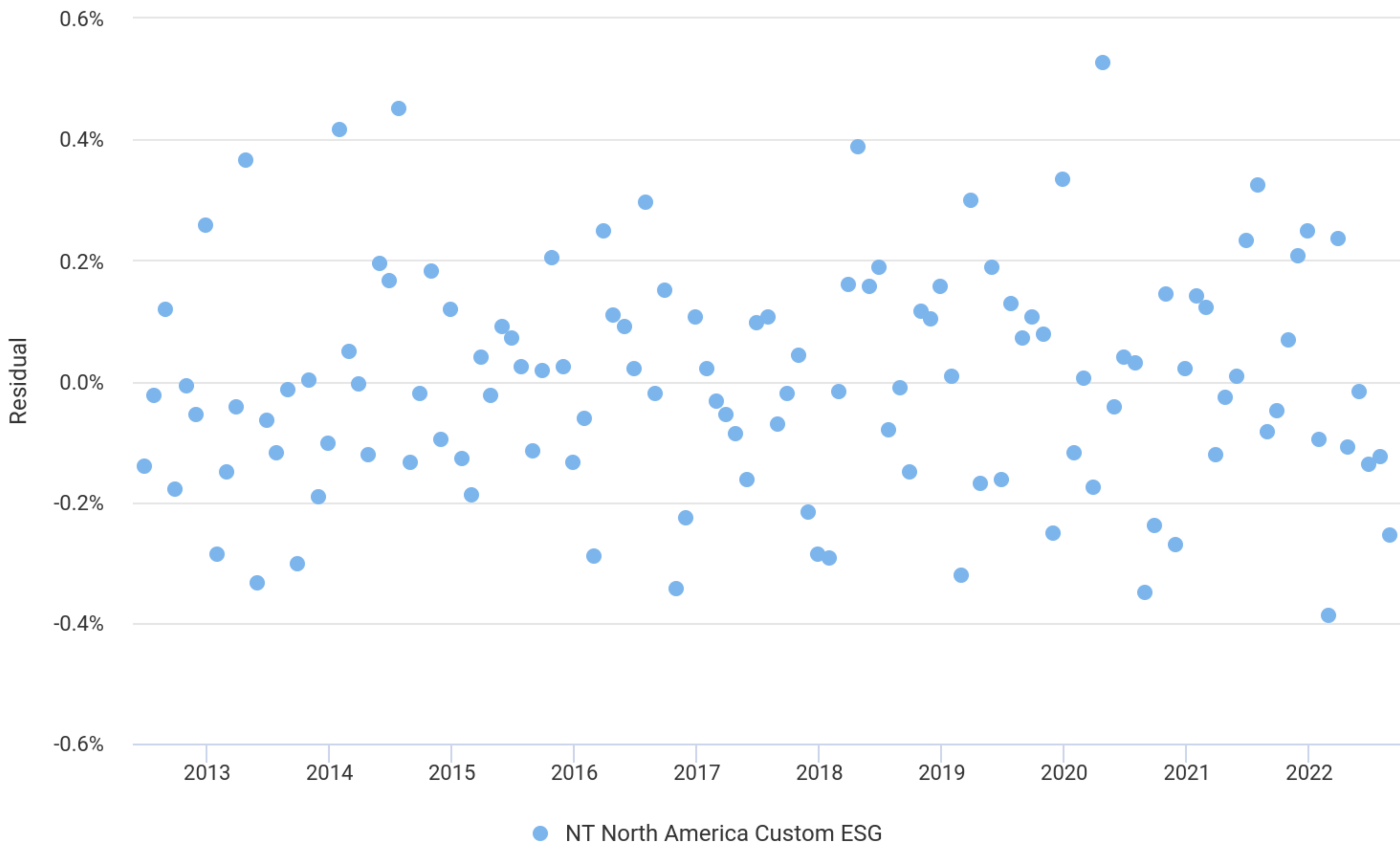
Factor Performance Attribution in Basis Points

Name	Start Date	End Date	Annual Alpha	FF-MKT-RF	FF-SMB5	FF-HML	FF-MOM	FF-RMW	FF-CMA	Total	R^2
NT North America Custom ESG	Jun 2012	Aug 2022	0.19%	104.09	1.73	0.37	0.25	0.93	0.03	108.96	99.80%
Factor Premiums (BPS)				104.22	-16.72	-16.80	35.76	19.18	8.06		

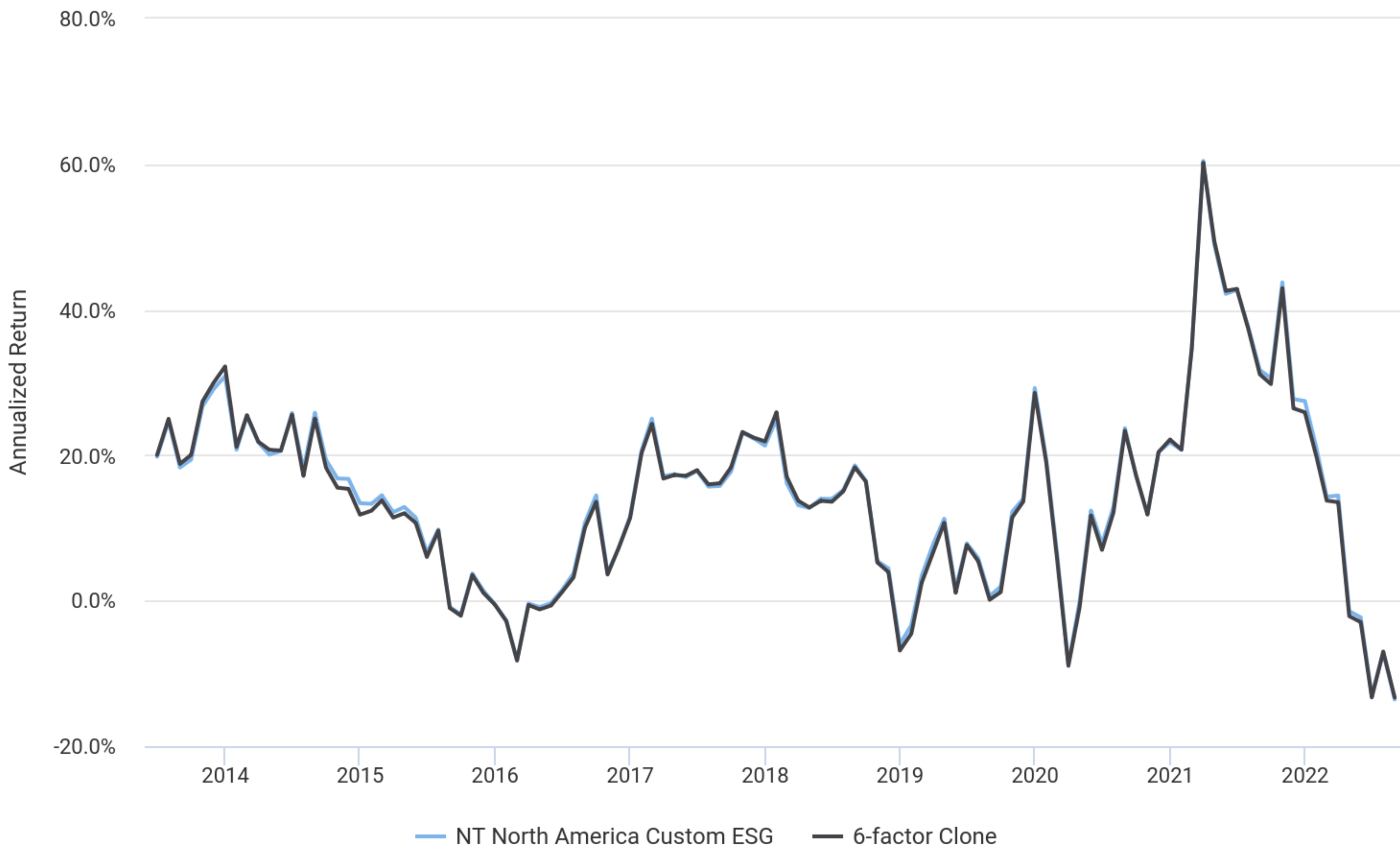
NT North America Custom ESG - Rolling 36-month Regression Analysis



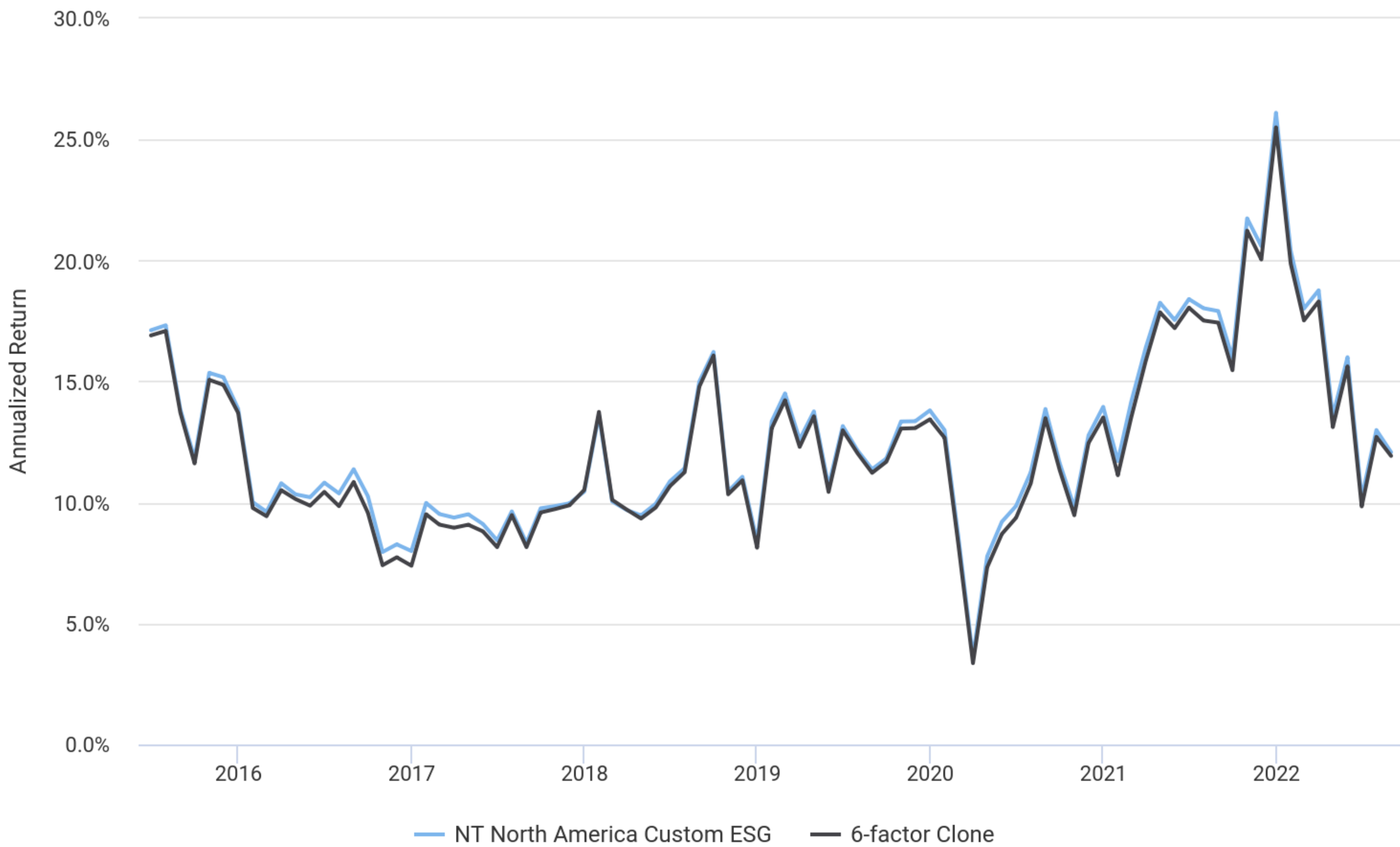
Residuals Plot



NT North America Custom ESG - 12-month Rolling Excess Return



NT North America Custom ESG - 36-month Rolling Excess Return



Notes:
- IMPORTANT: The projections or other information generated by Portfolio Visualizer regarding the likelihood of various investment outcomes are hypothetical in nature, do not reflect actual investment results and are not guarantees of future results. Results may vary with each use and over time.
- The results do not constitute investment advice or recommendation, are provided solely for informational purposes, and are not an offer to buy or sell any securities. All use is subject to terms of service.
- Investing involves risk, including possible loss of principal. Past performance is not a guarantee of future results.
- Asset allocation and diversification strategies do not guarantee a profit or protect against a loss.
- Hypothetical returns do not reflect trading costs, transaction fees, commissions, or actual taxes due on investment returns.
- The results are based on information from a variety of sources we consider reliable, but we do not represent that the information is accurate or complete.
- Refer to the related documentation sections for more details on terms and definitions , methodology , and data sources.
- The results are based on the total return of assets and assume that all received dividends and distributions are reinvested.
- Refer to the documentation regarding the list of factor data sources and methodology descriptions
- Results are based on multiple linear regression against monthly factor returns.