Schedule of Investable Assets

Periods Ending	Beginning Market Value ($)	Net Cash Flow ($)	Gain/Loss ($)	Ending Market Value ($)	% Return
QTD	364,503,810	58,789,416	-2,443,915	420,849,312	-0.59

Asset Allocation & Performance

	Market Value ($)	Performance (%)										
		QTD	CYTD	FYTD	1 Year	5 Years	10 Years	2021	2020	2019	Since Incep.	Inception Date
NT Ultra Short Extended (SA)	420,849,312	-0.59	-2.36	-2.67	-2.67	1.05	N/A	-0.18	1.68	3.46	1.12	08/01/2015
NT Ultra Short Extended Custom Index		-0.26	-1.49	-1.71	-1.71	1.09	0.83	-0.21	1.99	3.15	0.97	
Difference		-0.33	-0.87	-0.96	-0.96	-0.04	N/A	0.03	-0.31	0.30	0.15	

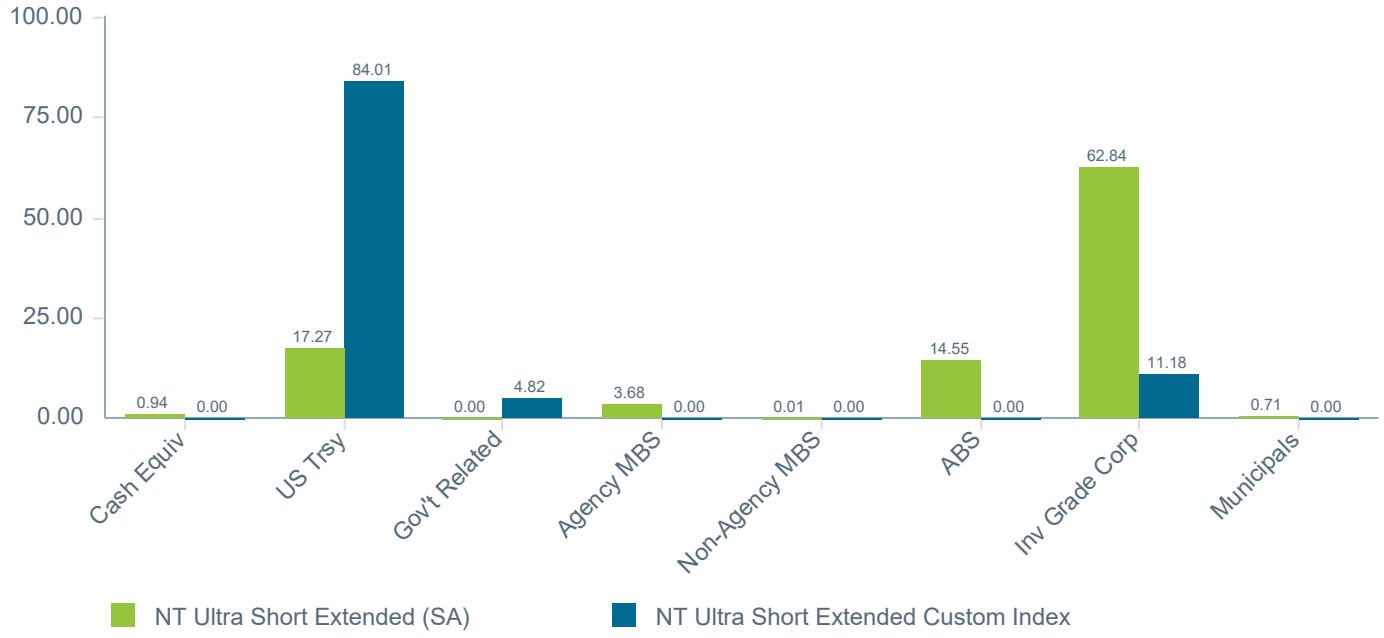
Fund Objective

The objective of this fund is to provide capital preservation with returns which exceed that of its custom benchmark, 50% Bloomberg US Gov't Crdt 1-3 Yr Bond Index and 50% ICE BofA 3 Mo US T-Bill Index.

Portfolio Characteristics

	Portfolio	Benchmark
Effective Duration	1.30	1.08
Modified Duration	1.32	1.05
Spread Duration	1.47	1.04
Convexity	0.03	0.02
Avg. Maturity	1.33	1.12
Avg. Quality	Aa2	Aa1
Yield To Maturity (%)	3.09	2.45
Coupon Rate (%)	1.39	N/A
Current Yield (%)	1.42	N/A
Holdings Count	157	1,745

Sector Distribution (%)



Performance shown is net of fees. Net cash flow includes fees, securities lending income and client directed flows. Gain/loss includes dividend and interest income and capital appreciation. Allocations shown may not sum up to 100% exactly due to rounding. The NT Ultra Short Extended Custom Index is calculated monthly and currently consists of 50% Bloomberg US Gov't Crdt 1-3 Yr Bond Index and 50% ICE BofA 3 Mo US T-Bill Index. Fiscal year end 6/30.