

**FTSE Pension Liability Index\***

Date	10/31/2019	9/30/2019	8/31/2019	7/31/2019	6/30/2019	5/31/2019	4/30/2019	3/31/2019	2/28/2019	1/31/2019	12/31/2018	11/30/2018	10/31/2018	9/30/2018	8/31/2018	7/31/2018	6/30/2018
<b>FTSE Pension Liability Index</b>																	
Discount Rate (%)	3.14	3.13	3.00	3.44	3.51	3.69	3.91	3.83	4.11	4.07	4.22	4.45	4.45	4.17	4.07	4.10	4.14
Duration	20.63	20.63	20.88	20.10	19.97	19.67	19.30	19.43	18.97	19.05	18.81	18.45	18.44	18.87	19.05	19.00	18.93
Monthly Return (%)	0.21	-2.47	9.60	1.73	3.87	4.72	-1.21	5.81	-0.56	3.19	4.63	0.40	-4.52	-1.66	0.95	1.11	-1.81
Year to Date Ret. (%)	27.13	26.87	30.08	18.68	16.66	12.32	7.26	8.57	2.61	3.19	-7.21	-11.32	-11.67	-7.48	-5.92	-6.80	-7.82
<b>FTSE Pension Liability Index - Intermediate</b>																	
Discount Rate (%)	3.03	3.04	2.90	3.33	3.40	3.59	3.81	3.73	4.02	3.97	4.14	4.37	4.37	4.11	4.00	4.03	4.07
Duration	16.38	16.37	16.58	15.93	15.83	15.57	15.26	15.36	14.98	15.04	14.82	14.52	14.52	14.85	15.00	14.96	14.90
Monthly Return (%)	0.32	-1.92	7.41	1.37	3.21	3.78	-0.86	4.71	-0.36	2.82	3.67	0.41	-3.32	-1.32	0.91	0.87	-1.42
Year to Date Ret. (%)	22.04	21.65	24.03	15.48	13.91	10.37	6.35	7.27	2.45	2.82	-5.20	-8.56	-8.94	-5.81	-4.55	-5.41	-6.23
<b>FTSE Pension Liability Index - Short</b>																	
Discount Rate (%)	2.91	2.92	2.78	3.21	3.27	3.47	3.70	3.62	3.91	3.87	4.05	4.28	4.29	4.04	3.92	3.96	4.00
Duration	13.12	13.11	13.26	12.81	12.74	12.55	12.33	12.40	12.12	12.17	11.99	11.79	11.78	12.00	12.11	12.08	12.04
Monthly Return (%)	0.40	-1.52	5.83	1.11	2.74	3.13	-0.62	3.95	-0.22	2.56	3.02	0.42	-2.48	-1.09	0.88	0.71	-1.15
Year to Date Ret. (%)	18.54	18.06	19.88	13.27	12.02	9.03	5.72	6.38	2.33	2.56	-3.77	-6.60	-6.99	-4.62	-3.58	-4.42	-5.09