

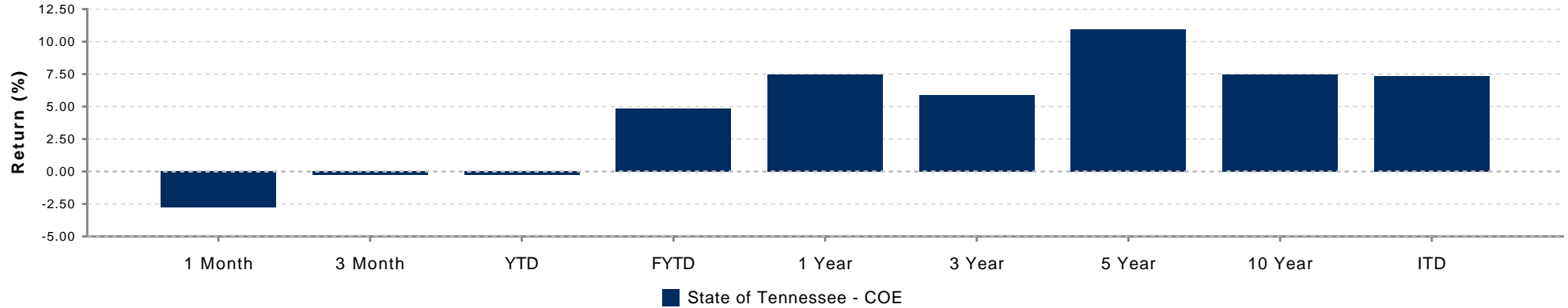
# Tennessee Consolidated Retirement System

March 31, 2025

Total



## Return Comparison



	Market Value	Actual Weight	1 Mth	3 Mth	YTD	FYTD	1 Year	3 Year	5 Year	10 Year	ITD	Inc Date
State of Tennessee - COE	491,480,996	100.00	-2.75	-0.26	-0.26	4.82	7.45	5.91	10.95	7.47	7.36	Apr-01-90
60% BC Agg / 40% S&P 500			-2.23	-0.04	-0.04	4.51	6.34	4.06	7.08	6.01	7.53	Apr-01-90
Fixed Income Investments	166,576,727	33.89	0.20	3.33	3.33	5.05	5.32	0.31	0.26	1.84	5.08	Jul-01-90
Bloomberg U.S. Aggregate			0.04	2.78	2.78	4.81	4.88	0.52	-0.40	1.46	5.03	Jul-01-90
Domestic Fixed Income	125,449,690	25.52	0.07	3.10	3.10	4.96	4.99	0.38	-0.59	1.55	5.02	Jul-01-90
Bloomberg U.S. Aggregate			0.04	2.78	2.78	4.81	4.88	0.52	-0.40	1.46	5.03	Jul-01-90
TIPS Fund	41,127,038	8.37	0.59	4.04	4.04	5.39	6.28	0.11	2.44	2.57	3.81	Apr-01-06
FTSE Inflation Linked Securities			0.62	4.17	4.17	5.33	6.35	-0.11	2.43	2.58	3.75	Apr-01-06
Domestic Equity	225,522,718	45.89	-4.81	-3.48	-3.48	4.64	9.24	9.24	18.57	12.43	10.13	Jul-01-90
S&P 500 (DAILY)			-5.63	-4.27	-4.27	3.80	8.25	9.06	18.59	12.50	10.45	Jul-01-90
Domestic Passive	225,522,718	45.89	-4.81	-3.48	-3.48	4.64	9.24	9.24	18.57	12.43	13.83	Jan-01-13
S&P 500 (DAILY)			-5.63	-4.27	-4.27	3.80	8.25	9.06	18.59	12.50	13.92	Jan-01-13
International Equity	99,381,551	20.22	-0.16	6.67	6.67	4.89	4.53	5.02	11.64	5.37	4.54	Dec-01-05
MSCI EAFE (Net)			-0.40	6.86	6.86	5.32	4.88	6.05	11.77	5.40	4.90	Dec-01-05
International Passive	99,381,551	20.22	-0.16	6.67	6.67	4.89	4.53	5.02	11.64	5.37	5.93	Jan-01-13
MSCI EAFE (Net)			-0.40	6.86	6.86	5.32	4.88	6.05	11.77	5.40	6.13	Jan-01-13

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