

# State of Missouri

## 457 Deferred Compensation Plan

Quarterly Report as of 06/30/2021



Fund past performance, as shown, is no guarantee of how the Fund will perform in the future. The performance shown has been annualized for periods greater than one year. Investment returns and principal value will fluctuate, so that an investor's shares, when redeemed, may be worth more or less than their original cost. For current performance, contact us by calling 800-392-0925 or by visiting [www.modeferredcomp.org](http://www.modeferredcomp.org).

<b>Stable Value/Cash Management</b>	<b>Prior QTR Ended 06/30/2021</b>	<b>YTD</b>	<b>1 Year</b>	<b>3 Year</b>	<b>5 Year</b>	<b>10 Year</b>	<b>Since Inception</b>	<b>Inception Date</b>	<b>Gross Expense Ratio</b>	<b>Net Expense Ratio</b>
<b>Fund Name / Benchmark</b>										
Missouri Stable Income <sup>A</sup>	0.48%	0.99%	2.17%	2.48%	2.40%	2.38%	2.82%	May 2006	0.30%	0.30%

<b>Bond</b>	<b>Prior QTR Ended 06/30/2021</b>	<b>YTD</b>	<b>1 Year</b>	<b>3 Year</b>	<b>5 Year</b>	<b>10 Year</b>	<b>Since Inception</b>	<b>Inception Date</b>	<b>Gross Expense Ratio</b>	<b>Net Expense Ratio</b>
<b>Fund Name / Benchmark</b>										
<b>Fund Closed to New Investors</b> Federated Hermes Shrt-Int Govt <sup>B, C, D, II, III</sup>	0.11%	(1.30%)	(1.10%)	3.58%	1.60%	1.41%	5.37%	Feb 1983	0.91%	0.60%
ICE BofA US 3-5 Year Treasury Index <sup>1, 2</sup>	0.34%	(0.94%)	(0.82%)	4.15%	2.05%	2.18%	-			
Morningstar Short Government <sup>1, 3</sup>	0.09%	(0.40%)	(0.08%)	2.57%	1.45%	1.19%	-			
<b>Fund Closed to New Investors</b> Am Funds Bond Fund of America <sup>B, C, D, II</sup>	1.67%	(1.35%)	1.08%	6.19%	3.53%	3.58%	7.35%	May 1974	0.57%	0.57%
Bloomberg Barclays U.S. Agg Bond Index <sup>1, 4</sup>	1.83%	(1.60%)	(0.33%)	5.34%	3.03%	3.39%	-			
Morningstar Intermediate Core Bond <sup>1, 3</sup>	1.77%	(1.22%)	0.77%	5.26%	3.02%	3.31%	-			
<b>Fund Closed to New Investors</b> PGIM Total Return Bond Z <sup>B, C, D, II, III</sup>	3.11%	(1.49%)	2.60%	6.14%	4.23%	4.66%	5.73%	Sep 1996	0.52%	0.49%
Bloomberg Barclays U.S. Agg Bond Index <sup>1, 4</sup>	1.83%	(1.60%)	(0.33%)	5.34%	3.03%	3.39%	-			
Morningstar Intermediate Core-Plus Bond <sup>1, 3</sup>	1.99%	(0.61%)	3.06%	5.69%	3.75%	3.84%	-			
<b>Fund Closed to New Investors</b> Vanguard Inflation-Prot Secs <sup>B, C, D, II</sup>	3.11%	1.70%	6.47%	6.41%	4.02%	3.33%	4.08%	Jun 2005	0.10%	0.10%
Bloomberg Barclays U.S. Treasury Inflation-Linked Bond Index <sup>1, 5</sup>	3.25%	1.73%	6.51%	6.53%	4.17%	3.40%	-			

<b>Bond</b>	<b>Prior QTR Ended 06/30/2021</b>	<b>YTD</b>	<b>1 Year</b>	<b>3 Year</b>	<b>5 Year</b>	<b>10 Year</b>	<b>Since Inception</b>	<b>Inception Date</b>	<b>Gross Expense Ratio</b>	<b>Net Expense Ratio</b>
<i>Morningstar Inflation-Protected Bond<sup>1,3</sup></i>	2.93%	2.01%	7.04%	5.93%	3.88%	2.85%	-			

<b>Balanced/Asset Allocation</b>	<b>Prior QTR Ended 06/30/2021</b>	<b>YTD</b>	<b>1 Year</b>	<b>3 Year</b>	<b>5 Year</b>	<b>10 Year</b>	<b>Since Inception</b>	<b>Inception Date</b>	<b>Gross Expense Ratio</b>	<b>Net Expense Ratio</b>
Missouri Retirement Allocation <sup>E, F</sup>	3.64%	5.26%	13.98%	6.76%	5.34%	4.33%	5.93%	Apr 2009	0.18%	0.18%
Missouri 2010 <sup>E, F</sup>	4.36%	6.64%	17.93%	7.79%	7.07%	5.89%	8.56%	Apr 2009	0.19%	0.19%
Missouri 2015 <sup>E, F</sup>	5.18%	8.18%	22.50%	8.96%	8.47%	6.74%	9.48%	Apr 2009	0.19%	0.19%
Missouri 2020 <sup>E, F</sup>	5.95%	9.65%	26.97%	9.89%	9.60%	7.40%	10.25%	Apr 2009	0.19%	0.19%
Missouri 2025 <sup>E, F</sup>	6.23%	10.38%	29.75%	10.48%	10.39%	7.90%	10.82%	Apr 2009	0.19%	0.19%
Missouri 2030 <sup>E, F</sup>	6.49%	11.01%	32.18%	10.95%	11.12%	8.35%	11.20%	Apr 2009	0.19%	0.19%
Missouri 2035 <sup>E, F</sup>	6.72%	11.57%	34.53%	11.36%	11.79%	8.59%	11.37%	Apr 2009	0.19%	0.19%
Missouri 2040 <sup>E, F</sup>	6.83%	11.85%	36.07%	11.77%	12.40%	8.84%	11.57%	Apr 2009	0.19%	0.19%
Missouri 2045 <sup>E, F</sup>	6.93%	12.15%	37.64%	12.25%	12.82%	9.04%	11.75%	Apr 2009	0.18%	0.18%
Missouri 2050 <sup>E, F</sup>	6.90%	12.11%	37.74%	12.29%	12.84%	9.04%	11.75%	Apr 2009	0.18%	0.18%
Missouri 2055 <sup>E, F</sup>	6.90%	12.09%	37.75%	12.33%	12.86%	9.06%	9.81%	Jan 2010	0.18%	0.18%
Missouri 2060 <sup>E, F</sup>	6.90%	12.13%	37.80%	12.33%	12.85%	-	9.54%	Dec 2014	0.18%	0.18%
Missouri 2065 <sup>E, F</sup>	6.90%	12.06%	37.80%	-	-	-	17.01%	Jan 2020	0.18%	0.18%
<b>Fund Closed to New Investors</b> Vanguard LifeStrategy Income <sup>B, D, II</sup>	2.57%	0.99%	7.04%	7.07%	5.41%	4.95%	6.26%	Sep 1994	0.11%	0.11%
<i>Bloomberg Barclays U.S. Agg Bond Index<sup>1,4</sup></i>	1.83%	(1.60%)	(0.33%)	5.34%	3.03%	3.39%	-			
<i>Morningstar Allocation -- 15% to 30% Equity<sup>1,3</sup></i>	3.02%	3.28%	11.74%	6.56%	5.38%	4.87%	-			
<b>Fund Closed to New Investors</b> Vanguard LifeStrategy Cnsvr Gr <sup>B, D, II</sup>	3.77%	3.98%	14.91%	9.24%	7.94%	6.67%	7.13%	Sep 1994	0.12%	0.12%
<i>Bloomberg Barclays U.S. Agg Bond Index<sup>1,4</sup></i>	1.83%	(1.60%)	(0.33%)	5.34%	3.03%	3.39%	-			
<i>Morningstar Allocation -- 30% to 50% Equity<sup>1,3</sup></i>	4.02%	5.91%	18.59%	8.56%	7.44%	6.20%	-			
<b>Fund Closed to New Investors</b> Vanguard LifeStrategy Mod Gr <sup>B, D, II</sup>	4.89%	6.91%	23.14%	11.27%	10.37%	8.35%	8.03%	Sep 1994	0.13%	0.13%
<i>Bloomberg Barclays U.S. Agg Bond Index<sup>1,4</sup></i>	1.83%	(1.60%)	(0.33%)	5.34%	3.03%	3.39%	-			
<i>Morningstar Allocation -- 50% to 70% Equity<sup>1,3</sup></i>	5.21%	9.69%	27.06%	11.00%	10.26%	8.34%	-			
<b>Fund Closed to New Investors</b>	6.01%	9.94%	31.85%	13.20%	12.77%	9.88%	8.67%	Sep 1994	0.14%	0.14%

<b>Balanced/Asset Allocation</b>	<b>Prior QTR Ended 06/30/2021</b>	<b>YTD</b>	<b>1 Year</b>	<b>3 Year</b>	<b>5 Year</b>	<b>10 Year</b>	<b>Since Inception</b>	<b>Inception Date</b>	<b>Gross Expense Ratio</b>	<b>Net Expense Ratio</b>
<b>Fund Name / Benchmark</b>										
Vanguard LifeStrategy Growth <sup>B, D, II</sup>										
<i>DJ U.S. Total Float Adjusted<sup>1, 6</sup></i>	8.29%	15.27%	44.29%	18.69%	17.86%	14.66%	-			
<i>Morningstar Allocation -- 70% to 85% Equity<sup>1, 3</sup></i>	5.92%	11.35%	32.83%	11.75%	11.53%	8.98%	-			
<b>Fund Closed to New Investors</b> MIP Fund Option <sup>G</sup>	7.98%	9.27%	26.20%	11.33%	8.86%	-	7.60%	Jul 2012	0.77%	0.77%
<i>S&amp;P 500 Index<sup>1, 7</sup></i>	8.55%	15.25%	40.79%	18.67%	17.65%	14.84%	-			

<b>U.S. Stock</b>	<b>Prior QTR Ended 06/30/2021</b>	<b>YTD</b>	<b>1 Year</b>	<b>3 Year</b>	<b>5 Year</b>	<b>10 Year</b>	<b>Since Inception</b>	<b>Inception Date</b>	<b>Gross Expense Ratio</b>	<b>Net Expense Ratio</b>
<b>Fund Name / Benchmark</b>										
<b>Fund Closed to New Investors</b> American Century® Equity Inc <sup>B, D, H, I, II</sup>	4.60%	9.92%	26.10%	10.19%	9.63%	10.30%	10.53%	Aug 1994	0.92%	0.92%
<i>Russell 3000 Value Index<sup>1, 8</sup></i>	5.16%	17.67%	45.40%	12.23%	11.99%	11.54%	-			
<i>Morningstar Large Value<sup>1, 3</sup></i>	5.51%	17.52%	42.88%	11.93%	12.07%	10.95%	-			
<b>Fund Closed to New Investors</b> Fidelity Equity Income <sup>B, D, I, II</sup>	6.60%	16.26%	41.54%	14.26%	13.00%	10.70%	11.44%	May 1966	0.60%	0.60%
<i>Russell 3000 Value Index<sup>1, 8</sup></i>	5.16%	17.67%	45.40%	12.23%	11.99%	11.54%	-			
<i>Morningstar Large Value<sup>1, 3</sup></i>	5.51%	17.52%	42.88%	11.93%	12.07%	10.95%	-			
<b>Fund Closed to New Investors</b> SEI S&P 500 Index F <sup>B, D, II, III</sup>	8.48%	15.14%	40.48%	18.40%	17.30%	14.44%	9.40%	Feb 1996	0.54%	0.25%
<i>S&amp;P 500 Index<sup>1, 7</sup></i>	8.55%	15.25%	40.79%	18.67%	17.65%	14.84%	-			
<i>Morningstar Large Blend<sup>1, 3</sup></i>	7.55%	14.84%	40.47%	16.77%	16.15%	13.21%	-			
<b>Fund Closed to New Investors</b> Nationwide Institutional Svc <sup>B, D, II, III</sup>	8.75%	14.27%	41.62%	19.03%	17.61%	13.93%	10.01%	May 1933	0.71%	0.67%
<i>S&amp;P 500 Index<sup>1, 7</sup></i>	8.55%	15.25%	40.79%	18.67%	17.65%	14.84%	-			
<i>Morningstar Large Blend<sup>1, 3</sup></i>	7.55%	14.84%	40.47%	16.77%	16.15%	13.21%	-			
<b>Fund Closed to New Investors</b> Vanguard Total Stock Mkt Index <sup>B, D, II</sup>	8.29%	15.26%	44.33%	18.76%	17.91%	14.71%	9.08%	Jul 1997	0.03%	0.03%
<i>CRSP US Total Market Index<sup>1, 9</sup></i>	8.29%	15.25%	44.35%	18.76%	17.91%	14.69%	-			
<i>Morningstar Large Blend<sup>1, 3</sup></i>	7.55%	14.84%	40.47%	16.77%	16.15%	13.21%	-			
<b>Fund Closed to New Investors</b> Putnam Multi-Cap Core A <sup>B, D, II</sup>	8.00%	20.64%	51.27%	19.27%	19.43%	15.28%	16.51%	Sep 2010	1.00%	1.00%

<b>U.S. Stock</b>	<b>Prior QTR Ended 06/30/2021</b>	<b>YTD</b>	<b>1 Year</b>	<b>3 Year</b>	<b>5 Year</b>	<b>10 Year</b>	<b>Since Inception</b>	<b>Inception Date</b>	<b>Gross Expense Ratio</b>	<b>Net Expense Ratio</b>
<i>Russell 3000 Index<sup>1, 10</sup></i>	8.24%	15.11%	44.16%	18.73%	17.89%	14.70%	-			
<i>Morningstar Large Blend<sup>1, 3</sup></i>	7.55%	14.84%	40.47%	16.77%	16.15%	13.21%	-			
<b>Fund Closed to New Investors</b> Fidelity Contrafund <sup>®B, D, I, II</sup>	11.67%	14.45%	38.50%	20.79%	21.70%	16.46%	13.08%	May 1967	0.86%	0.86%
<i>S&amp;P 500 Index<sup>1, 7</sup></i>	8.55%	15.25%	40.79%	18.67%	17.65%	14.84%	-			
<i>Morningstar Large Growth<sup>1, 3</sup></i>	10.28%	12.38%	41.70%	22.56%	21.98%	15.99%	-			
<b>Fund Closed to New Investors</b> American Century <sup>®</sup> Growth Inv <sup>B, D, H, I, II</sup>	12.49%	14.26%	39.38%	23.94%	22.92%	16.20%	13.27%	Jun 1971	0.97%	0.97%
<i>Russell 1000 Growth Index<sup>1, 11</sup></i>	11.93%	12.99%	42.50%	25.14%	23.66%	17.87%	-			
<i>Morningstar Large Growth<sup>1, 3</sup></i>	10.28%	12.38%	41.70%	22.56%	21.98%	15.99%	-			
<b>Fund Closed to New Investors</b> American Century <sup>®</sup> Ultra <sup>B, D, H, I, II</sup>	12.40%	12.46%	46.65%	27.26%	26.21%	18.37%	12.98%	Nov 1981	0.97%	0.97%
<i>Russell 1000 Growth Index<sup>1, 11</sup></i>	11.93%	12.99%	42.50%	25.14%	23.66%	17.87%	-			
<i>Morningstar Large Growth<sup>1, 3</sup></i>	10.28%	12.38%	41.70%	22.56%	21.98%	15.99%	-			
<b>Fund Closed to New Investors</b> Goldman Sachs Mid Cap Value <sup>B, D, II, J</sup>	5.71%	17.06%	51.97%	14.37%	12.81%	10.55%	11.15%	Aug 1995	0.85%	0.85%
<i>Russell Midcap Value Index<sup>1, 12</sup></i>	5.66%	19.45%	53.06%	11.86%	11.79%	11.75%	-			
<i>Morningstar Mid-Cap Blend<sup>1, 3</sup></i>	5.47%	17.04%	50.44%	13.15%	13.75%	11.35%	-			
<b>Fund Closed to New Investors</b> Invesco Discovery Mid Cap Gr <sup>B, D, I, II, J, K</sup>	7.88%	9.23%	40.11%	23.38%	20.66%	14.80%	9.40%	Nov 2000	1.05%	1.05%
<i>Russell Midcap Growth Index<sup>1, 13</sup></i>	11.07%	10.44%	43.77%	22.39%	20.52%	15.13%	-			
<i>Morningstar Mid-Cap Growth<sup>1, 3</sup></i>	7.00%	10.80%	48.17%	21.26%	20.18%	14.07%	-			
<b>Fund Closed to New Investors</b> Janus Henderson SCap Value T <sup>B, D, I, II, L</sup>	1.43%	16.91%	43.30%	5.90%	9.58%	8.80%	11.71%	Oct 1987	1.10%	1.10%
<i>Russell 2000 Value Index<sup>1, 14</sup></i>	4.56%	26.69%	73.28%	10.27%	13.62%	10.85%	-			
<i>Morningstar Small Value<sup>1, 3</sup></i>	4.45%	26.79%	71.02%	9.35%	12.17%	9.95%	-			
<b>Fund Closed to New Investors</b> BNY Mellon Smallcap Stock Idx <sup>B, D, II, III, L</sup>	4.37%	23.29%	66.65%	11.76%	15.28%	13.03%	10.19%	Jun 1997	0.52%	0.50%
<i>S&amp;P SmallCap 600 Index<sup>1, 15</sup></i>	4.51%	23.56%	67.40%	12.20%	15.82%	13.49%	-			
<i>Morningstar Small Blend<sup>1, 3</sup></i>	4.36%	20.19%	60.18%	11.32%	13.88%	11.19%	-			
<b>Fund Closed to New Investors</b>	1.68%	8.32%	37.07%	15.98%	16.03%	12.31%	12.64%	Aug 1993	1.09%	1.09%

<b>U.S. Stock</b>	<b>Prior QTR Ended 06/30/2021</b>	<b>YTD</b>	<b>1 Year</b>	<b>3 Year</b>	<b>5 Year</b>	<b>10 Year</b>	<b>Since Inception</b>	<b>Inception Date</b>	<b>Gross Expense Ratio</b>	<b>Net Expense Ratio</b>
<b>Fund Name / Benchmark</b>										
Neuberger Berman Genesis Trust <sup>B, D, I, II, L</sup>										
<i>Russell 2000 Index</i> <sup>1, 16</sup>	4.29%	17.54%	62.03%	13.52%	16.47%	12.34%	-			
<i>Morningstar Small Growth</i> <sup>1, 3</sup>	4.88%	12.40%	55.69%	19.34%	20.72%	13.98%	-			
<b>Fund Closed to New Investors</b>	3.97%	(2.40%)	22.89%	15.70%	20.15%	15.93%	13.31%	Jul 1992	1.24%	1.24%
Brown Cap Mgmt Small Co Inv <sup>B, D, I, II, L</sup>										
<i>Russell 2000 Growth Index</i> <sup>1, 17</sup>	3.92%	8.98%	51.36%	15.94%	18.76%	13.52%	-			
<i>Morningstar Small Growth</i> <sup>1, 3</sup>	4.88%	12.40%	55.69%	19.34%	20.72%	13.98%	-			

<b>International/Global Stock</b>	<b>Prior QTR Ended 06/30/2021</b>	<b>YTD</b>	<b>1 Year</b>	<b>3 Year</b>	<b>5 Year</b>	<b>10 Year</b>	<b>Since Inception</b>	<b>Inception Date</b>	<b>Gross Expense Ratio</b>	<b>Net Expense Ratio</b>
<b>Fund Name / Benchmark</b>										
<b>Fund Closed to New Investors</b>	9.18%	12.51%	40.18%	16.44%	16.41%	10.79%	10.33%	Feb 2005	0.93%	0.93%
Janus Henderson Gbl Research <sup>B, D, II</sup>										
<i>MSCI World Index (Net)</i> <sup>1, 18</sup>	7.74%	13.05%	39.04%	14.99%	14.83%	10.65%	-			
<i>Morningstar World Large-Stock Growth</i> <sup>1, 3</sup>	8.22%	9.95%	40.81%	19.17%	18.49%	11.83%	-			
<b>Fund Closed to New Investors</b>	4.11%	7.18%	31.15%	11.37%	12.26%	7.11%	9.19%	May 1980	0.79%	0.79%
T Rowe Price® Intl Stock <sup>B, D, I, II, M, N</sup>										
<i>MSCI ACWI ex USA Index (Net)</i> <sup>1, 19</sup>	5.48%	9.16%	35.72%	9.38%	11.08%	5.45%	-			
<i>Morningstar Foreign Large Growth</i> <sup>1, 3</sup>	6.77%	7.01%	34.50%	13.81%	13.83%	8.22%	-			
<b>Fund Closed to New Investors</b>	2.01%	7.71%	42.13%	13.67%	15.11%	4.37%	7.11%	Oct 1991	1.52%	1.38%
Templeton Developing Markets A <sup>B, D, II, III, N</sup>										
<i>MSCI Emerging Markets Index (Net)</i> <sup>1, 20</sup>	5.05%	7.45%	40.90%	11.27%	13.03%	4.28%	-			
<i>Morningstar Diversified Emerging Mkts</i> <sup>1, 3</sup>	5.47%	8.73%	41.79%	11.48%	12.18%	4.39%	-			

**GENERAL Disclosures**

Investment options listed were available at the time this information was generated and can change overtime. Investment option performance is available the 5th business day after month end and benchmark/peer group performance is available on the 10th business day after quarter end. Information prior to those time periods may be incomplete. Please refer to <https://www.icmarc.org/for-individuals/education/glossary> for a glossary of investment and fee related terms.

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- J. Funds that invest primarily in mid-capitalization companies involve greater risk than is customarily associated with investments in larger, more established companies. Equity securities of mid-capitalization companies generally trade in lower volume and are generally subject to greater and less predictable price changes than the securities of larger companies.
- K. Effective September 30, 2020, "Oppenheimer" was removed from the fund name.
- L. Funds that invest primarily in small-capitalization companies involve greater risk than is customarily associated with investments in larger, more established companies. Equity securities of small-capitalization companies are generally subject to greater price volatility than those of larger companies due to less certain growth prospects, the



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