



**Indiana Public Retirement System
Select Equity
November 30, 2016**



OakBrook Investments, LLC
PORTFOLIO ACTIVITY SUMMARY
Indiana Public Retirement System
From 10-31-16 to 11-30-16

Portfolio Value on 10-31-16	17,701,390.64
Contributions	0.00
Withdrawals	0.00
Realized Gains	11,009.53
Unrealized Gains	392,699.41
Interest	122.27
Dividends	27,353.20
Portfolio Value on 11-30-16	18,132,575.05

OakBrook Investments, LLC
TWR FOR SELECTED PERIODS
ANNUALIZED
Indiana Public Retirement System
November 30, 2016

	<u>Month To Date</u>	<u>Inception To Date</u>
Portfolio Gross of fees	2.44	2.44
Portfolio Net of fees	2.41	2.41
Russell 1000 Growth	2.18	2.18
S&P 500 Index	3.70	3.70



OakBrook Investments, LLC
PERFORMANCE HISTORY
Indiana Public Retirement System
From 10-31-16 to 11-30-16

Time Period		Percent Return Per Period				Cumulative TWR Basis = 100			
		Portfolio Gross of Fees	Portfolio Net of Fees	Russell 1000 Growth	S&P 500 Index	Portfolio Gross of Fees	Portfolio Net of Fees	Russell 1000 Growth	S&P 500 Index
10-31-2016	to 11-30-2016	2.44	2.41	2.18	3.70	100.00	100.00	100.00	100.00
10-31-2016	to 11-30-2016	2.44	2.41	2.18	3.70	102.44	102.41	102.18	103.70



OakBrook Investments, LLC
PORTFOLIO SUMMARY
Indiana Public Retirement System
November 30, 2016

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Cur. Yield</u>	<u>Est. Annual Income</u>
Equities					
COMMON STOCK					
Energy	662,904.00	703,498.50	3.9	2.4	16,740.00
Industrials	4,039,976.30	4,353,624.69	24.0	2.3	102,117.62
Consumer Discretionary	1,506,519.47	1,524,390.51	8.4	1.4	20,775.64
Consumer Staples	2,580,766.02	2,441,500.36	13.5	2.7	65,632.87
Health Care	4,200,607.60	4,122,549.98	22.7	2.1	86,400.76
Financials	781,795.75	883,520.75	4.9	2.1	18,780.00
Information Technology	3,901,229.69	3,992,649.71	22.0	1.5	61,604.24
COMMON STOCK	17,673,798.83	18,021,734.50	99.4	2.1	372,051.13
	17,673,798.83	18,021,734.50	99.4	2.1	372,051.13
Cash and Equiv.					
CASH AND EQUIVALENTS	110,840.55	110,840.55	0.6	0.0	0.00
	110,840.55	110,840.55	0.6	0.0	0.00
TOTAL PORTFOLIO	17,784,639.38	18,132,575.05	100.0	2.1	372,051.13



OakBrook Investments, LLC
PORTFOLIO APPRAISAL
Indiana Public Retirement System
November 30, 2016

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Pct. Assets	Cur. Yield
COMMON STOCK							
895.0000	Alphabet Inc. Class C	795.15	711,660.75	758.04	678,445.80	3.7	0.0
6,131.0000	Amgen, Inc.	145.18	890,098.58	144.07	883,293.17	4.9	2.8
14,677.0000	Autodesk, Inc.	71.84	1,054,465.22	72.61	1,065,696.97	5.9	0.0
9,098.0000	Automatic Data Processing	87.16	792,981.68	96.02	873,589.96	4.8	2.2
7,825.0000	CME Group	99.91	781,795.75	112.91	883,520.75	4.9	2.1
8,048.0000	Caterpillar Inc.	83.88	675,066.24	95.56	769,066.88	4.2	3.2
32,362.0000	General Electric Company	29.22	945,617.64	30.76	995,455.12	5.5	3.0
10,878.0000	Gilead Sciences, Inc.	73.88	803,666.64	73.70	801,708.60	4.4	2.6
15,369.0000	Johnson Controls International	39.77	611,207.97	44.98	691,297.62	3.8	1.8
9,180.0000	McCormick & Company, Inc.	95.40	875,772.00	91.20	837,216.00	4.6	1.9
10,761.0000	Medtronic, Plc	81.93	881,648.73	73.01	785,660.61	4.3	2.4
12,455.0000	Merck & Co., Inc.	58.84	732,852.20	61.19	762,121.45	4.2	3.0
13,749.0000	NIKE, Inc.	52.02	715,222.98	50.07	688,412.43	3.8	1.3
9,374.0000	PepsiCo, Inc.	107.07	1,003,674.18	100.10	938,337.40	5.2	3.0
10,168.0000	QUALCOMM, Inc.	68.41	695,542.50	68.13	692,745.84	3.8	3.1
8,370.0000	Schlumberger Limited	79.20	662,904.00	84.05	703,498.50	3.9	2.4
6,049.0000	Stericycle, Inc.	78.34	473,874.33	72.97	441,395.53	2.4	0.0
8,076.0000	The Procter & Gamble Company	86.84	701,319.84	82.46	665,946.96	3.7	3.2
8,434.0000	The Walt Disney Company	93.82	791,296.49	99.12	835,978.08	4.6	1.4
32,438.0000	The Western Union Co.	19.93	646,579.54	21.03	682,171.14	3.8	3.0
6,195.0000	United Parcel Service, Inc.	107.70	667,201.50	115.92	718,124.40	4.0	2.7
9,905.0000	Varian Medical Systems, Inc.	90.09	892,341.45	89.83	889,766.15	4.9	0.0
3,202.0000	W.W. Grainger, Inc.	208.31	667,008.62	230.57	738,285.14	4.1	2.1
			17,673,798.83		18,021,734.50	99.4	2.1
CASH AND EQUIVALENTS							
	Cash		92,148.32		92,148.32	0.5	0.0
	Dividends Receivable		18,692.23		18,692.23	0.1	0.0
			110,840.55		110,840.55	0.6	0.0
TOTAL PORTFOLIO			17,784,639.38		18,132,575.05	100.0	2.1



OakBrook Investments, LLC
DATE TO DATE GAINS AND LOSSES
Indiana Public Retirement System
From 10-31-16 to 11-30-16

Security	10-31-16 Market Value	Additions Withdrawals	11-30-16 Market Value	11-30-16 Cost Basis	Realized Gain or Loss		Unrealized Gain or Loss	
					Cost	Market	Cost	Market
COMMON STOCK								
Adient PLC	62,394.21	-73,325.47	0.00	0.00	10,204.90	10,890.58	0.00	0.00
Alphabet Inc. Class C	686,472.50	15,712.00	678,445.80	711,660.75	0.00	0.00	-33,214.95	-23,738.70
Amgen, Inc.	888,037.56	-28,752.90	883,293.17	890,098.58	-606.90	36.30	-6,805.41	17,841.21
Autodesk, Inc.	1,031,941.56	28,520.00	1,065,696.97	1,054,465.22	0.00	0.00	11,231.75	5,235.41
Automatic Data Processing	792,071.88	0.00	873,589.96	792,981.68	0.00	0.00	80,608.28	81,518.08
CME Group	783,282.50	0.00	883,520.75	781,795.75	0.00	0.00	101,725.00	100,238.25
Caterpillar Inc.	681,701.28	-9,932.18	769,066.88	675,066.24	-133.42	-83.02	94,000.64	97,380.80
General Electric Company	941,734.20	0.00	995,455.12	945,617.64	0.00	0.00	49,837.48	53,720.92
Gilead Sciences, Inc.	800,947.14	0.00	801,708.60	803,666.64	0.00	0.00	-1,958.04	761.46
Johnson Controls International	553,150.08	73,944.42	691,297.62	611,207.97	0.00	0.00	80,089.65	64,203.12
McCormick & Company, Inc.	891,591.00	-11,512.54	837,216.00	875,772.00	64.54	8.14	-38,556.00	-42,870.60
Medtronic, Plc	882,617.22	0.00	785,660.61	881,648.73	0.00	0.00	-95,988.12	-96,956.61
Merck & Co., Inc.	748,386.40	-17,197.61	762,121.45	732,852.20	134.01	168.81	29,269.25	30,763.85
NIKE, Inc.	689,924.82	0.00	688,412.43	715,222.98	0.00	0.00	-26,810.55	-1,512.39
PepsiCo, Inc.	1,004,892.80	-7,053.94	938,337.40	1,003,674.18	0.00	0.00	-65,336.78	-66,555.40
QUALCOMM, Inc.	680,190.56	13,130.26	692,745.84	695,542.50	0.00	0.00	-2,796.66	-5,964.02
Schlumberger Limited	664,955.00	-10,159.27	703,498.50	662,904.00	-136.73	-10.63	40,594.50	48,713.40
Stericycle, Inc.	332,293.41	143,074.56	441,395.53	473,874.33	0.00	0.00	-32,478.80	-33,972.44
The Procter & Gamble Company	730,508.80	-29,511.35	665,946.96	701,319.84	-14.25	-0.65	-35,372.88	-35,049.84
The Walt Disney Company	765,063.26	16,658.59	835,978.08	791,296.49	0.00	0.00	44,681.59	54,256.23
The Western Union Co.	634,573.26	16,432.80	682,171.14	646,579.54	0.00	0.00	35,591.60	31,165.08
United Parcel Service, Inc.	667,573.20	-4,832.10	718,124.40	667,201.50	0.00	0.00	50,922.90	50,551.20
Varian Medical Systems, Inc.	898,680.65	0.00	889,766.15	892,341.45	0.00	0.00	-2,575.30	-8,914.50
W.W. Grainger, Inc.	666,400.24	-3,906.44	738,285.14	667,008.62	0.00	0.00	71,276.52	71,884.90
	17,479,383.53		18,021,734.50	17,673,798.83	9,512.15	11,009.53	347,935.67	392,699.41
CASH AND EQUIVALENTS								
Cash	222,007.11	-129,981.06	92,148.32	92,148.32				
Dividends Receivable	0.00	18,692.23	18,692.23	18,692.23				
	222,007.11		110,840.55	110,840.55				
TOTAL PORTFOLIO	17,701,390.64		18,132,575.05	17,784,639.38	9,512.15	11,009.53	347,935.67	392,699.41



OakBrook Investments, LLC
FUNDAMENTAL DATA
Indiana Public Retirement System
November 30, 2016

Security	Price	Annual Dividend	Yield	Latest 4 Qtr. PE	Latest 4 Qtr. EPS	Latest Annual Book Value	Latest Annual Price/Book	Beta
COMMON STOCK								
Alphabet Inc. Class C	758.04	0.000	0.0	27.3	27.79	194.60	3.9	1.15
Amgen, Inc.	144.07	4.000	2.8	14.3	10.07	41.32	3.5	1.27
Autodesk, Inc.	72.61	0.000	0.0	N M	-1.58	4.78	15.2	1.32
Automatic Data Processing	96.02	2.120	2.2	27.8	3.45	9.80	9.8	1.03
CME Group	112.91	2.400	2.1	27.4	4.12	62.92	1.8	0.98
Caterpillar Inc.	95.56	3.080	3.2	29.7	3.22	26.74	3.6	1.31
General Electric Company	30.76	0.920	3.0	32.7	0.94	9.26	3.3	1.11
Gilead Sciences, Inc.	73.70	1.880	2.6	6.6	11.23	12.76	5.8	0.96
Johnson Controls International	44.98	0.820	1.8	15.4	2.92	25.77	1.7	1.03
McCormick & Company, Inc.	91.20	1.720	1.9	24.6	3.70	13.94	6.5	0.75
Medtronic, Plc	73.01	1.720	2.4	21.2	3.44	36.32	2.0	0.88
Merck & Co., Inc.	61.19	1.840	3.0	23.4	2.61	15.84	3.9	0.88
NIKE, Inc.	50.07	0.640	1.3	22.6	2.22	7.29	6.9	1.00
PepsiCo, Inc.	100.10	3.010	3.0	21.1	4.74	8.75	11.4	0.73
QUALCOMM, Inc.	68.13	2.120	3.1	17.8	3.82	21.53	3.2	1.18
Schlumberger Limited	84.05	2.000	2.4	101.1	0.83	30.36	2.8	1.06
Stericycle, Inc.	72.97	0.000	0.0	19.7	3.70	24.81	2.9	0.75
The Procter & Gamble Company	82.46	2.678	3.2	22.2	3.71	21.39	3.9	0.74
The Walt Disney Company	99.12	1.420	1.4	17.4	5.71	27.04	3.7	1.03
The Western Union Co.	21.03	0.640	3.0	12.4	1.69	2.86	7.4	1.10
United Parcel Service, Inc.	115.92	3.120	2.7	19.9	5.82	3.14	36.9	0.83
Varian Medical Systems, Inc.	89.83	0.000	0.0	19.4	4.64	18.58	4.8	0.79
W.W. Grainger, Inc.	230.57	4.880	2.1	20.3	11.35	34.29	6.7	0.90
COMMON STOCK Average			2.1	24.6	5.04	27.26	6.7	1.00
OVERALL AVERAGE			2.1	24.6	5.04	27.26	6.7	1.00

A NM in the PE column indicates that a PE is not meaningful.



OakBrook Investments, LLC
PURCHASE AND SALE
Indiana Public Retirement System
From 11-01-16 To 11-30-16

Trade Date	Settle Date	Quantity	Security	Unit Price	Amount
PURCHASES					
11-01-2016	11-04-2016	20.0000	Alphabet Inc. Class C	785.60	15,712.00
11-01-2016	11-04-2016	400.0000	Autodesk, Inc.	71.30	28,520.00
11-17-2016	11-22-2016	1,650.0000	Johnson Controls International	44.81	73,944.42
11-01-2016	11-04-2016	270.0000	QUALCOMM, Inc.	68.59	18,519.30
11-22-2016	11-28-2016	1,900.0000	Stericycle, Inc.	75.30	143,074.56
11-01-2016	11-04-2016	180.0000	The Walt Disney Company	92.55	16,658.59
11-01-2016	11-04-2016	820.0000	The Western Union Co.	20.04	16,432.80
					312,861.67
SALES					
11-17-2016	11-22-2016	1,371.0000	Adient PLC	53.45	73,284.79
11-01-2016	11-04-2016	160.0000	Amgen, Inc.	141.39	22,621.90
11-01-2016	11-04-2016	120.0000	Caterpillar Inc.	82.77	9,932.18
11-01-2016	11-04-2016	120.0000	McCormick & Company, Inc.	95.94	11,512.54
11-01-2016	11-04-2016	290.0000	Merck & Co., Inc.	59.30	17,197.61
11-01-2016	11-04-2016	130.0000	Schlumberger Limited	78.15	10,159.27
11-01-2016	11-04-2016	340.0000	The Procter & Gamble Company	86.80	29,511.35
					174,219.64

OakBrook Investments, LLC
COMMISSION PURPOSE
Indiana Public Retirement System
From 11-01-16 to 11-30-16

	Commission Amount	Avg. Commission Per Share	Percent of Total Commission
Capital Institutional Services			
General Trading	30.21	0.010	38.9 %
Subtotal	30.21	0.010	38.9 %
Liquidnet Quantitative Trading Services			
General Trading	19.00	0.010	24.4 %
Subtotal	19.00	0.010	24.4 %
Weeden & Co.			
General Trading	28.50	0.010	36.7 %
Subtotal	28.50	0.010	36.7 %
TOTAL	77.71	0.010	100 %



OakBrook urges our clients to compare information provided in its statement with those from your custodian.
If you are not receiving a custodial statement, please notify OakBrook.