



**Indiana Public Retirement System
Select Equity
July 31, 2017**



OakBrook Investments, LLC
PORTFOLIO ACTIVITY SUMMARY
Indiana Public Retirement System
From 06-30-17 to 07-31-17

Portfolio Value on 06-30-17	24,331,849.80
Contributions	0.00
Withdrawals	-0.39
Realized Gains	5,168.35
Unrealized Gains	212,063.83
Interest	191.64
Dividends	34,433.46
Portfolio Value on 07-31-17	24,583,706.69

OakBrook Investments, LLC
TWR FOR SELECTED PERIODS
ANNUALIZED
GROSS OF FEES
Indiana Public Retirement System
July 31, 2017

	<u>Month To Date</u>	<u>Quarter To Date</u>	<u>Year To Date</u>	<u>Inception To Date</u>
Portfolio	1.04	1.04	8.74	12.82
Russell 1000 Growth	2.66	2.66	17.02	21.06
S&P 500 Index	2.06	2.06	11.59	18.01



OakBrook Investments, LLC
PERFORMANCE HISTORY
GROSS OF FEES
Indiana Public Retirement System
From 10-31-16 to 07-31-17

Time Period	Percent Return Per Period			Cumulative TWR Basis = 100		
	Portfolio	Russell 1000 Growth	S&P 500 Index	Portfolio	Russell 1000 Growth	S&P 500 Index
10-31-2016				100.00	100.00	100.00
10-31-2016 to 11-30-2016	2.44	2.18	3.70	102.44	102.18	103.70
11-30-2016 to 12-31-2016	1.28	1.24	1.98	103.75	103.45	105.75
12-31-2016 to 01-31-2017	2.03	3.37	1.90	105.86	106.94	107.76
01-31-2017 to 02-28-2017	3.49	4.15	3.97	109.56	111.38	112.04
02-28-2017 to 03-31-2017	-0.47	1.16	0.12	109.04	112.67	112.17
03-31-2017 to 04-30-2017	0.21	2.29	1.03	109.26	115.24	113.32
04-30-2017 to 05-31-2017	1.80	2.60	1.41	111.23	118.24	114.92
05-31-2017 to 06-30-2017	0.39	-0.26	0.62	111.66	117.93	115.63
06-30-2017 to 07-31-2017	1.04	2.66	2.06	112.82	121.06	118.01



OakBrook Investments, LLC
PORTFOLIO SUMMARY
Indiana Public Retirement System
 July 31, 2017

<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	1,287,713.56	1,150,422.00	4.7	2.9	33,540.00
Industrials	3,993,065.76	4,095,001.89	16.7	2.5	100,357.88
Consumer Discretionary	2,164,437.11	2,419,478.07	9.8	1.3	31,792.32
Consumer Staples	3,212,261.50	3,340,178.46	13.6	2.6	86,180.48
Health Care	6,023,320.52	6,559,881.70	26.7	1.9	123,484.48
Financials	991,639.21	1,180,217.50	4.8	2.2	25,410.00
Information Technology	4,830,551.48	5,599,492.15	22.8	1.2	66,080.04
COMMON STOCK	22,502,989.14	24,344,671.77	99.0	1.9	466,845.20
	22,502,989.14	24,344,671.77	99.0	1.9	466,845.20
Cash and Equiv.					
CASH AND EQUIVALENTS	239,034.92	239,034.92	1.0	0.0	0.00
	239,034.92	239,034.92	1.0	0.0	0.00
TOTAL PORTFOLIO	22,742,024.06	24,583,706.69	100.0	1.9	466,845.20



OakBrook Investments, LLC
PORTFOLIO APPRAISAL
Indiana Public Retirement System
 July 31, 2017

<u>Quantity</u>	<u>Security</u>	<u>Unit Cost</u>	<u>Total Cost</u>	<u>Price</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Cur. Yield</u>
COMMON STOCK							
1,095.0000	Alphabet Inc. Class C	801.88	878,056.75	930.50	1,018,897.50	4.1	0.0
7,531.0000	Amgen, Inc.	148.68	1,119,722.52	174.51	1,314,234.81	5.3	2.6
15,377.0000	Autodesk, Inc.	74.34	1,143,162.45	110.79	1,703,617.83	6.9	0.0
1,710.0000	Biogen Idec Inc.	281.85	481,968.19	289.59	495,198.90	2.0	0.0
9,625.0000	CME Group	103.03	991,639.21	122.62	1,180,217.50	4.8	2.2
11,778.0000	Caterpillar Inc.	88.13	1,038,037.50	113.95	1,342,103.10	5.5	2.7
39,762.0000	General Electric Company	29.33	1,166,284.90	25.61	1,018,304.82	4.1	3.7
13,578.0000	Gilead Sciences, Inc.	72.51	984,607.14	76.09	1,033,150.02	4.2	2.7
25,439.0000	Johnson Controls International	40.54	1,031,197.99	38.95	990,849.05	4.0	2.6
11,380.0000	McCormick & Company, Inc.	95.90	1,091,374.42	95.30	1,084,514.00	4.4	2.0
13,261.0000	Medtronic, Plc	81.64	1,082,668.73	83.97	1,113,526.17	4.5	2.2
19,255.0000	Merck & Co., Inc.	60.33	1,161,639.89	63.88	1,230,009.40	5.0	2.9
21,549.0000	NIKE, Inc.	53.27	1,147,810.62	59.05	1,272,468.45	5.2	1.2
11,574.0000	PepsiCo, Inc.	107.93	1,249,161.18	116.61	1,349,644.14	5.5	2.8
12,568.0000	QUALCOMM, Inc.	66.11	830,856.42	53.19	668,491.92	2.7	4.3
16,770.0000	Schlumberger Limited	76.79	1,287,713.56	68.60	1,150,422.00	4.7	2.9
9,649.0000	Stericycle, Inc.	78.51	757,545.37	77.08	743,744.92	3.0	0.0
9,976.0000	The Procter & Gamble Company	87.38	871,725.90	90.82	906,020.32	3.7	3.0
10,434.0000	The Walt Disney Company	97.43	1,016,626.49	109.93	1,147,009.62	4.7	1.4
40,038.0000	The Western Union Co.	19.89	796,456.10	19.75	790,750.50	3.2	3.5
14,145.0000	Varian Medical Systems, Inc.	84.32	1,192,714.05	97.12	1,373,762.40	5.6	0.0
14,240.0000	Visa Inc.	83.01	1,182,019.76	99.56	1,417,734.40	5.8	0.7
			22,502,989.14		24,344,671.77	99.0	1.9
CASH AND EQUIVALENTS							
	Cash		222,776.99		222,776.99	0.9	0.0
	Dividends Receivable		16,257.93		16,257.93	0.1	0.0
			239,034.92		239,034.92	1.0	0.0
TOTAL PORTFOLIO			22,742,024.06		24,583,706.69	100.0	1.9



OakBrook Investments, LLC
DATE TO DATE GAINS AND LOSSES
Indiana Public Retirement System
From 06-30-17 to 07-31-17

Security	06-30-17 Market Value	Additions Withdrawals	07-31-17 Market Value	07-31-17 Cost Basis	Realized Gain or Loss		Unrealized Gain or Loss	
					Cost	Market	Cost	Market
COMMON STOCK								
Alphabet Inc. Class C	995,059.35	0.00	1,018,897.50	878,056.75	0.00	0.00	140,840.75	23,838.15
Amgen, Inc.	1,297,064.13	0.00	1,314,234.81	1,119,722.52	0.00	0.00	194,512.29	17,170.68
Autodesk, Inc.	1,550,309.14	0.00	1,703,617.83	1,143,162.45	0.00	0.00	560,455.38	153,308.69
Automatic Data Processing	481,357.08	-486,525.43	0.00	0.00	64,185.43	5,168.35	0.00	0.00
Biogen Idec Inc.	0.00	481,968.19	495,198.90	481,968.19	0.00	0.00	13,230.71	13,230.71
CME Group	1,205,435.00	0.00	1,180,217.50	991,639.21	0.00	0.00	188,578.29	-25,217.50
Caterpillar Inc.	1,265,663.88	-9,186.84	1,342,103.10	1,038,037.50	0.00	0.00	304,065.60	76,439.22
General Electric Company	1,073,971.62	0.00	1,018,304.82	1,166,284.90	0.00	0.00	-147,980.08	-55,666.80
Gilead Sciences, Inc.	961,050.84	0.00	1,033,150.02	984,607.14	0.00	0.00	48,542.88	72,099.18
Johnson Controls International	1,103,035.04	0.00	990,849.05	1,031,197.99	0.00	0.00	-40,348.94	-112,185.99
McCormick & Company, Inc.	1,109,663.80	-5,348.60	1,084,514.00	1,091,374.42	0.00	0.00	-6,860.42	-25,149.80
Medtronic, Plc	1,176,913.75	-4,880.05	1,113,526.17	1,082,668.73	0.00	0.00	30,857.44	-63,387.58
Merck & Co., Inc.	1,234,052.95	0.00	1,230,009.40	1,161,639.89	0.00	0.00	68,369.51	-4,043.55
NIKE, Inc.	1,271,391.00	0.00	1,272,468.45	1,147,810.62	0.00	0.00	124,657.83	1,077.45
PepsiCo, Inc.	1,336,681.26	0.00	1,349,644.14	1,249,161.18	0.00	0.00	100,482.96	12,962.88
QUALCOMM, Inc.	694,004.96	0.00	668,491.92	830,856.42	0.00	0.00	-162,364.50	-25,513.04
Schlumberger Limited	1,104,136.80	0.00	1,150,422.00	1,287,713.56	0.00	0.00	-137,291.56	46,285.20
Stericycle, Inc.	736,411.68	0.00	743,744.92	757,545.37	0.00	0.00	-13,800.45	7,333.24
The Procter & Gamble Company	869,408.40	-6,879.45	906,020.32	871,725.90	0.00	0.00	34,294.42	36,611.92
The Walt Disney Company	1,108,612.50	-8,138.52	1,147,009.62	1,016,626.49	0.00	0.00	130,383.13	38,397.12
The Western Union Co.	762,723.90	0.00	790,750.50	796,456.10	0.00	0.00	-5,705.60	28,026.60
Varian Medical Systems, Inc.	1,459,622.55	0.00	1,373,762.40	1,192,714.05	0.00	0.00	181,048.35	-85,860.15
Visa Inc.	1,335,427.20	0.00	1,417,734.40	1,182,019.76	0.00	0.00	235,714.64	82,307.20
	24,131,996.83		24,344,671.77	22,502,989.14	64,185.43	5,168.35	1,841,682.63	212,063.83
CASH AND EQUIVALENTS								
Cash	161,111.83	61,473.52	222,776.99	222,776.99				
Dividends Receivable	38,741.14	-22,483.21	16,257.93	16,257.93				
	199,852.97		239,034.92	239,034.92				
TOTAL PORTFOLIO	24,331,849.80		24,583,706.69	22,742,024.06	64,185.43	5,168.35	1,841,682.63	212,063.83



OakBrook Investments, LLC
FUNDAMENTAL DATA
Indiana Public Retirement System
 July 31, 2017

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	930.50	0.000	0.0	29.8	31.26	214.02	4.3	1.16
Amgen, Inc.	174.51	4.600	2.6	15.0	11.63	43.41	4.0	1.23
Autodesk, Inc.	110.79	0.000	0.0	N M	-2.33	2.31	48.1	1.41
Biogen Idec Inc.	289.59	0.000	0.0	16.3	17.75	54.79	5.3	1.11
CME Group	122.62	2.640	2.2	29.5	4.16	60.72	2.0	0.92
Caterpillar Inc.	113.95	3.120	2.7	26.4	4.32	23.78	4.8	1.24
General Electric Company	25.61	0.960	3.7	22.3	1.15	8.56	3.0	1.01
Gilead Sciences, Inc.	76.09	2.080	2.7	8.1	9.44	17.68	4.3	1.08
Johnson Controls International	38.95	1.000	2.6	13.4	2.91	21.16	1.8	1.00
McCormick & Company, Inc.	95.30	1.880	2.0	24.3	3.92	14.43	6.6	0.75
Medtronic, Plc	83.97	1.840	2.2	23.9	3.51	36.73	2.3	0.81
Merck & Co., Inc.	63.88	1.880	2.9	19.5	3.28	14.54	4.4	0.90
NIKE, Inc.	59.05	0.720	1.2	23.5	2.51	7.55	7.8	1.04
PepsiCo, Inc.	116.61	3.220	2.8	23.2	5.03	8.67	13.4	0.72
QUALCOMM, Inc.	53.19	2.280	4.3	13.4	3.98	21.20	2.5	1.05
Schlumberger Limited	68.60	2.000	2.9	65.5	1.05	28.53	2.4	0.97
Stericycle, Inc.	77.08	0.000	0.0	23.9	3.23	25.44	3.0	0.81
The Procter & Gamble Company	90.82	2.758	3.0	23.4	3.88	21.81	4.2	0.70
The Walt Disney Company	109.93	1.560	1.4	19.0	5.78	27.37	4.0	1.05
The Western Union Co.	19.75	0.700	3.5	11.5	1.72	1.59	12.4	1.09
Varian Medical Systems, Inc.	97.12	0.000	0.0	24.6	3.95	14.87	6.5	0.90
Visa Inc.	99.56	0.660	0.7	30.0	3.32	12.64	7.9	0.96
COMMON STOCK Average			1.9	23.9	5.20	29.17	8.2	1.00
OVERALL AVERAGE			1.9	23.9	5.20	29.17	8.2	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 07-01-17 To 07-31-17

Trade Date	Settle Date	Quantity	Security	Unit Price	Amount
PURCHASES					
07-20-2017	07-25-2017	1,050.0000	Biogen Idec Inc.	281.95	296,051.60
07-21-2017	07-26-2017	660.0000	Biogen Idec Inc.	281.69	185,916.59
					481,968.19
SALES					
07-20-2017	07-25-2017	2,883.0000	Automatic Data Processing	103.37	298,026.98
07-21-2017	07-26-2017	1,815.0000	Automatic Data Processing	103.86	188,498.45
					486,525.43

OakBrook Investments, LLC
COMMISSION PURPOSE
Indiana Public Retirement System
 From 07-01-17 to 07-31-17

	Commission Amount	Avg. Commission Per Share	Percent of Total Commission
Capital Institutional Services			
General Trading	64.08	0.010	100.0 %
Subtotal	64.08	0.010	100.0 %
TOTAL	64.08	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.