



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



OakBrook Investments, LLC
PORTFOLIO ACTIVITY SUMMARY
Indiana Public Retirement System
From 07-31-17 to 08-31-17

Portfolio Value on 07-31-17	24,583,706.69
Contributions	0.00
Withdrawals	0.00
Realized Gains	-32,206.71
Unrealized Gains	92,503.65
Interest	183.40
Dividends	31,369.90
Portfolio Value on 08-31-17	24,675,556.93

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

	<u>Month To Date</u>	<u>Quarter To Date</u>	<u>Year To Date</u>	<u>Inception To Date</u>
Portfolio	0.37	1.41	9.15	13.24
Russell 1000 Growth	1.83	4.54	19.17	23.28
S&P 500 Index	0.31	2.37	11.93	18.37



OakBrook Investments, LLC
PERFORMANCE HISTORY
GROSS OF FEES
Indiana Public Retirement System
From 10-31-16 to 08-31-17

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
07-31-2017 to 08-31-2017	0.37	1.83	0.31	113.24	123.28	118.37



OakBrook Investments, LLC
PORTFOLIO SUMMARY
Indiana Public Retirement System
August 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	1,065,062.70	4.3	3.1	33,540.00
Industrials	3,993,065.76	4,060,750.94	16.5	2.5	100,357.88
Consumer Discretionary	3,105,628.41	3,170,431.49	12.8	1.6	49,592.32
Consumer Staples	3,212,261.50	3,342,523.94	13.5	2.6	86,180.48
Health Care	6,023,320.52	6,818,350.22	27.6	1.8	123,484.48
Financials	991,639.21	1,210,825.00	4.9	2.1	25,410.00
Information Technology	4,034,095.38	4,919,671.93	19.9	0.8	38,053.44
COMMON STOCK	22,647,724.34	24,587,616.22	99.6	1.9	456,618.60
	22,647,724.34	24,587,616.22	99.6	1.9	456,618.60
Cash and Equiv.					
CASH AND EQUIVALENTS	87,940.71	87,940.71	0.4	0.0	0.00
	87,940.71	87,940.71	0.4	0.0	0.00
TOTAL PORTFOLIO	22,735,665.05	24,675,556.93	100.0	1.9	456,618.60



OakBrook Investments, LLC
PORTFOLIO APPRAISAL
Indiana Public Retirement System
August 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	939.33	1,028,566.35	4.2	0.0
7,531.0000	Amgen, Inc.	148.68	1,119,722.52	177.77	1,338,785.87	5.4	2.6
15,377.0000	Autodesk, Inc.	74.34	1,143,162.45	114.46	1,760,051.42	7.1	0.0
1,710.0000	Biogen Idec Inc.	281.85	481,968.19	316.56	541,317.60	2.2	0.0
9,625.0000	CME Group	103.03	991,639.21	125.80	1,210,825.00	4.9	2.1
11,778.0000	Caterpillar Inc.	88.13	1,038,037.50	117.49	1,383,797.22	5.6	2.7
39,762.0000	General Electric Company	29.33	1,166,284.90	24.55	976,157.10	4.0	3.9
13,578.0000	Gilead Sciences, Inc.	72.51	984,607.14	83.71	1,136,614.38	4.6	2.5
25,439.0000	Johnson Controls International	40.54	1,031,197.99	39.59	1,007,130.01	4.1	2.5
11,380.0000	McCormick & Company, Inc.	95.90	1,091,374.42	95.13	1,082,579.40	4.4	2.0
13,261.0000	Medtronic, Plc	81.64	1,082,668.73	80.62	1,069,101.82	4.3	2.3
19,255.0000	Merck & Co., Inc.	60.33	1,161,639.89	63.86	1,229,624.30	5.0	2.9
21,549.0000	NIKE, Inc.	53.27	1,147,810.62	52.81	1,138,002.69	4.6	1.4
11,574.0000	PepsiCo, Inc.	107.93	1,249,161.18	115.73	1,339,459.02	5.4	2.8
12,568.0000	QUALCOMM, Inc.	66.11	830,856.42	52.27	656,929.36	2.7	4.4
16,770.0000	Schlumberger Limited	76.79	1,287,713.56	63.51	1,065,062.70	4.3	3.1
17,800.0000	Starbucks Corporation	52.88	941,191.30	54.86	976,508.00	4.0	1.8
9,649.0000	Stericycle, Inc.	78.51	757,545.37	71.89	693,666.61	2.8	0.0
9,976.0000	The Procter & Gamble Company	87.38	871,725.90	92.27	920,485.52	3.7	3.0
10,434.0000	The Walt Disney Company	97.43	1,016,626.49	101.20	1,055,920.80	4.3	1.5
14,145.0000	Varian Medical Systems, Inc.	84.32	1,192,714.05	106.25	1,502,906.25	6.1	0.0
14,240.0000	Visa Inc.	83.01	1,182,019.76	103.52	1,474,124.80	6.0	0.6
			22,647,724.34		24,587,616.22	99.6	1.9
CASH AND EQUIVALENTS							
	Cash		56,387.41		56,387.41	0.2	0.0
	Dividends Receivable		31,553.30		31,553.30	0.1	0.0
			87,940.71		87,940.71	0.4	0.0
TOTAL PORTFOLIO			22,735,665.05		24,675,556.93	100.0	1.9



OakBrook Investments, LLC

DATE TO DATE GAINS AND LOSSES

Indiana Public Retirement System

From 07-31-17 to 08-31-17

Security	07-31-17 Market Value	Additions Withdrawals	08-31-17 Market Value	08-31-17 Cost Basis	Realized Gain or Loss		Unrealized Gain or Loss	
					Cost	Market	Cost	Market
COMMON STOCK								
Alphabet Inc. Class C	1,018,897.50	0.00	1,028,566.35	878,056.75	0.00	0.00	150,509.60	9,668.85
Amgen, Inc.	1,314,234.81	-8,660.65	1,338,785.87	1,119,722.52	0.00	0.00	219,063.35	24,551.06
Autodesk, Inc.	1,703,617.83	0.00	1,760,051.42	1,143,162.45	0.00	0.00	616,888.97	56,433.59
Biogen Idec Inc.	495,198.90	0.00	541,317.60	481,968.19	0.00	0.00	59,349.41	46,118.70
CME Group	1,180,217.50	0.00	1,210,825.00	991,639.21	0.00	0.00	219,185.79	30,607.50
Caterpillar Inc.	1,342,103.10	0.00	1,383,797.22	1,038,037.50	0.00	0.00	345,759.72	41,694.12
General Electric Company	1,018,304.82	0.00	976,157.10	1,166,284.90	0.00	0.00	-190,127.80	-42,147.72
Gilead Sciences, Inc.	1,033,150.02	0.00	1,136,614.38	984,607.14	0.00	0.00	152,007.24	103,464.36
Johnson Controls International	990,849.05	0.00	1,007,130.01	1,031,197.99	0.00	0.00	-24,067.98	16,280.96
McCormick & Company, Inc.	1,084,514.00	0.00	1,082,579.40	1,091,374.42	0.00	0.00	-8,795.02	-1,934.60
Medtronic, Plc	1,113,526.17	0.00	1,069,101.82	1,082,668.73	0.00	0.00	-13,566.91	-44,424.35
Merck & Co., Inc.	1,230,009.40	0.00	1,229,624.30	1,161,639.89	0.00	0.00	67,984.41	-385.10
NIKE, Inc.	1,272,468.45	-3,878.82	1,138,002.69	1,147,810.62	0.00	0.00	-9,807.93	-134,465.76
PepsiCo, Inc.	1,349,644.14	-9,317.07	1,339,459.02	1,249,161.18	0.00	0.00	90,297.84	-10,185.12
QUALCOMM, Inc.	668,491.92	-7,163.76	656,929.36	830,856.42	0.00	0.00	-173,927.06	-11,562.56
Schlumberger Limited	1,150,422.00	0.00	1,065,062.70	1,287,713.56	0.00	0.00	-222,650.86	-85,359.30
Starbucks Corporation	0.00	941,191.30	976,508.00	941,191.30	0.00	0.00	35,316.70	35,316.70
Stericycle, Inc.	743,744.92	0.00	693,666.61	757,545.37	0.00	0.00	-63,878.76	-50,078.31
The Procter & Gamble Company	906,020.32	0.00	920,485.52	871,725.90	0.00	0.00	48,759.62	14,465.20
The Walt Disney Company	1,147,009.62	0.00	1,055,920.80	1,016,626.49	0.00	0.00	39,294.31	-91,088.82
The Western Union Co.	790,750.50	-758,543.79	0.00	0.00	-37,912.31	-32,206.71	0.00	0.00
Varian Medical Systems, Inc.	1,373,762.40	0.00	1,502,906.25	1,192,714.05	0.00	0.00	310,192.20	129,143.85
Visa Inc.	1,417,734.40	-2,349.60	1,474,124.80	1,182,019.76	0.00	0.00	292,105.04	56,390.40
	24,344,671.77		24,587,616.22	22,647,724.34	-37,912.31	-32,206.71	1,939,891.88	92,503.65
CASH AND EQUIVALENTS								
Cash	222,776.99	-166,572.98	56,387.41	56,387.41				
Dividends Receivable	16,257.93	15,295.37	31,553.30	31,553.30				
	239,034.92		87,940.71	87,940.71				
TOTAL PORTFOLIO	24,583,706.69		24,675,556.93	22,735,665.05	-37,912.31	-32,206.71	1,939,891.88	92,503.65



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

<u>Security</u>	<u>Price</u>	<u>Annual Dividend</u>	<u>Yield</u>	<u>Latest 4 Qtr. PE</u>	<u>Latest 4 Qtr. EPS</u>	<u>Latest Annual Book Value</u>	<u>Latest Annual Price/Book</u>	<u>Beta</u>
COMMON STOCK								
Alphabet Inc. Class C	939.33	0.000	0.0	30.1	31.26	214.02	4.4	1.16
Amgen, Inc.	177.77	4.600	2.6	15.3	11.63	43.41	4.1	1.22
Autodesk, Inc.	114.46	0.000	0.0	N M	-2.62	1.43	79.9	1.50
Biogen Idec Inc.	316.56	0.000	0.0	17.8	17.75	54.79	5.8	1.16
CME Group	125.80	2.640	2.1	29.4	4.28	61.35	2.1	0.90
Caterpillar Inc.	117.49	3.120	2.7	27.8	4.23	23.71	5.0	1.30
General Electric Company	24.55	0.960	3.9	22.2	1.11	8.56	2.9	1.01
Gilead Sciences, Inc.	83.71	2.080	2.5	8.9	9.44	17.36	4.8	1.02
Johnson Controls International	39.59	1.000	2.5	13.4	2.95	21.16	1.9	1.04
McCormick & Company, Inc.	95.13	1.880	2.0	24.3	3.92	14.43	6.6	0.70
Medtronic, Plc	80.62	1.840	2.3	22.4	3.60	37.29	2.2	0.76
Merck & Co., Inc.	63.86	1.880	2.9	19.5	3.28	14.47	4.4	0.85
NIKE, Inc.	52.81	0.720	1.4	21.0	2.51	7.55	7.0	1.05
PepsiCo, Inc.	115.73	3.220	2.8	23.0	5.03	8.67	13.3	0.72
QUALCOMM, Inc.	52.27	2.280	4.4	13.1	3.98	21.20	2.5	1.02
Schlumberger Limited	63.51	2.000	3.1	60.6	1.05	28.53	2.2	0.98
Starbucks Corporation	54.86	1.000	1.8	26.2	2.09	4.04	13.6	1.01
Stericycle, Inc.	71.89	0.000	0.0	21.4	3.35	24.14	3.0	0.94
The Procter & Gamble Company	92.27	2.758	3.0	23.9	3.86	20.86	4.4	0.64
The Walt Disney Company	101.20	1.560	1.5	17.6	5.74	26.58	3.8	1.04
Varian Medical Systems, Inc.	106.25	0.000	0.0	26.9	3.95	15.16	7.0	0.89
Visa Inc.	103.52	0.660	0.6	31.2	3.32	12.64	8.2	0.96
COMMON STOCK Average			1.9	24.1	5.24	29.04	10.7	1.01
OVERALL AVERAGE			1.9	24.1	5.24	29.04	10.7	1.01

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



OakBrook Investments, LLC
PURCHASE AND SALE
Indiana Public Retirement System
 From 08-01-17 To 08-31-17

Trade Date	Settle Date	Quantity	Security	Unit Price	Amount
PURCHASES					
08-17-2017	08-22-2017	4,500.0000	Starbucks Corporation	53.17	239,277.15
08-18-2017	08-23-2017	13,300.0000	Starbucks Corporation	52.78	701,914.15
					941,191.30
SALES					
08-17-2017	08-22-2017	12,167.0000	The Western Union Co.	19.08	232,111.79
08-18-2017	08-23-2017	27,871.0000	The Western Union Co.	18.89	526,432.00
					758,543.79

OakBrook Investments, LLC
COMMISSION PURPOSE
Indiana Public Retirement System
 From 08-01-17 to 08-31-17

	Commission Amount	Avg. Commission Per Share	Percent of Total Commission
Liquidnet Quantitative Trading Services			
General Trading	475.45	0.008	100.0 %
Subtotal	475.45	0.008	100.0 %
TOTAL	475.45	0.008	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.