



**Indiana Public Retirement System
Select Equity
November 30, 2017**



OakBrook Investments, LLC
PORTFOLIO ACTIVITY SUMMARY
Indiana Public Retirement System
From 10-31-17 to 11-30-17

Portfolio Value on 10-31-17	24,821,751.28
Contributions	0.00
Withdrawals	0.00
Realized Gains	-101,488.49
Unrealized Gains	601,232.04
Interest	119.81
Dividends	33,258.29
Portfolio Value on 11-30-17	25,354,872.93

OakBrook Investments, LLC
TWR FOR SELECTED PERIODS
ANNUALIZED
Indiana Public Retirement System
November 30, 2017

	<u>Month To Date</u>	<u>Quarter To Date</u>	<u>Year To Date</u>	<u>Latest 1 Year</u>	<u>Inception To Date</u>
Portfolio Gross of Fees	2.15	2.08	12.33	13.77	15.19
Portfolio Net of Fees	2.12	2.03	11.99	13.39	14.82
Russell 1000 Growth	3.04	7.03	29.21	30.81	30.75
S&P 500 Index	3.07	5.47	20.49	22.87	25.10



OakBrook Investments, LLC
PERFORMANCE HISTORY
Indiana Public Retirement System
From 10-31-16 to 11-30-17

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					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
11-30-2016	to 12-31-2016	1.28	1.25	1.24	1.98	103.75	103.69	103.45	105.75
12-31-2016	to 01-31-2017	2.03	2.01	3.37	1.90	105.86	105.78	106.94	107.76
01-31-2017	to 02-28-2017	3.49	3.47	4.15	3.97	109.56	109.44	111.38	112.04
02-28-2017	to 03-31-2017	-0.47	-0.50	1.16	0.12	109.04	108.90	112.67	112.17
03-31-2017	to 04-30-2017	0.21	0.18	2.29	1.03	109.26	109.09	115.24	113.32
04-30-2017	to 05-31-2017	1.80	1.77	2.60	1.41	111.23	111.03	118.24	114.92
05-31-2017	to 06-30-2017	0.39	0.36	-0.26	0.62	111.66	111.43	117.93	115.63
06-30-2017	to 07-31-2017	1.04	1.01	2.66	2.06	112.82	112.55	121.06	118.01
07-31-2017	to 08-31-2017	0.37	0.35	1.83	0.31	113.24	112.94	123.28	118.37
08-31-2017	to 09-30-2017	0.81	0.78	1.30	2.06	114.16	113.82	124.88	120.81
09-30-2017	to 10-31-2017	-0.07	-0.09	3.87	2.33	114.09	113.72	129.72	123.63
10-31-2017	to 11-30-2017	2.15	2.12	3.04	3.07	116.54	116.13	133.66	127.42



OakBrook Investments, LLC
PORTFOLIO SUMMARY
Indiana Public Retirement System
November 30, 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					
Industrials	2,069,235.49	2,619,988.66	10.3	2.4	62,186.36
Consumer Discretionary	3,612,235.56	3,935,567.26	15.5	1.5	59,702.72
Consumer Staples	2,340,535.60	2,511,410.88	9.9	2.3	58,662.68
Health Care	6,023,320.52	6,623,222.53	26.1	1.9	123,484.48
Financials	991,639.21	1,439,322.50	5.7	1.8	25,410.00
Information Technology	6,927,776.84	8,149,345.27	32.1	0.8	64,131.24
COMMON STOCK	21,964,743.22	25,278,857.10	99.7	1.6	393,577.48
	21,964,743.22	25,278,857.10	99.7	1.6	393,577.48
Cash and Equiv.					
CASH AND EQUIVALENTS	76,015.83	76,015.83	0.3	0.0	0.00
	76,015.83	76,015.83	0.3	0.0	0.00
TOTAL PORTFOLIO	22,040,759.05	25,354,872.93	100.0	1.6	393,577.48



OakBrook Investments, LLC
PORTFOLIO APPRAISAL
Indiana Public Retirement System
November 30, 2017

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Pct. Assets	Cur. Yield
COMMON STOCK							
8,110.0000	Activision Blizzard Inc.	61.68	500,253.19	62.40	506,064.00	2.0	0.5
1,205.0000	Alphabet Inc. Class C	822.23	990,784.89	1,021.41	1,230,799.05	4.9	0.0
7,531.0000	Amgen, Inc.	148.68	1,119,722.52	175.66	1,322,895.46	5.2	2.6
5,870.0000	Analog Devices, Inc.	85.72	503,159.38	86.11	505,465.70	2.0	2.1
5,190.0000	Apple Inc.	170.81	886,504.42	171.85	891,901.50	3.5	1.5
15,377.0000	Autodesk, Inc.	74.34	1,143,162.45	109.70	1,686,856.90	6.7	0.0
1,710.0000	Biogen Idec Inc.	281.85	481,968.19	322.17	550,910.70	2.2	0.0
9,625.0000	CME Group	103.03	991,639.21	149.54	1,439,322.50	5.7	1.8
11,778.0000	Caterpillar Inc.	88.13	1,038,037.50	141.15	1,662,464.70	6.6	2.2
5,030.0000	Facebook, Inc.	177.14	891,036.33	177.18	891,215.40	3.5	0.0
13,578.0000	Gilead Sciences, Inc.	72.51	984,607.14	74.78	1,015,362.84	4.0	2.8
25,439.0000	Johnson Controls International	40.54	1,031,197.99	37.64	957,523.96	3.8	2.7
11,380.0000	McCormick & Company, Inc.	95.90	1,091,374.42	102.18	1,162,808.40	4.6	1.8
13,261.0000	Medtronic, Plc	81.64	1,082,668.73	82.13	1,089,125.93	4.3	2.2
19,255.0000	Merck & Co., Inc.	60.33	1,161,639.89	55.27	1,064,223.85	4.2	3.4
21,549.0000	NIKE, Inc.	53.27	1,147,810.62	60.42	1,301,990.58	5.1	1.2
11,574.0000	PepsiCo, Inc.	107.93	1,249,161.18	116.52	1,348,602.48	5.3	2.8
12,568.0000	QUALCOMM, Inc.	66.11	830,856.42	66.34	833,761.12	3.3	3.4
17,800.0000	Starbucks Corporation	52.88	941,191.30	57.82	1,029,196.00	4.1	1.7
2,840.0000	The Home Depot, Inc.	178.38	506,607.15	179.82	510,688.80	2.0	2.0
10,434.0000	The Walt Disney Company	97.43	1,016,626.49	104.82	1,093,691.88	4.3	1.5
14,145.0000	Varian Medical Systems, Inc.	84.32	1,192,714.05	111.75	1,580,703.75	6.2	0.0
14,240.0000	Visa Inc.	83.01	1,182,019.76	112.59	1,603,281.60	6.3	0.6
			21,964,743.22		25,278,857.10	99.7	1.6
CASH AND EQUIVALENTS							
	Cash		42,637.73		42,637.73	0.2	0.0
	Dividends Receivable		33,378.10		33,378.10	0.1	0.0
			76,015.83		76,015.83	0.3	0.0
TOTAL PORTFOLIO			22,040,759.05		25,354,872.93	100.0	1.6



OakBrook Investments, LLC
DATE TO DATE GAINS AND LOSSES
Indiana Public Retirement System
From 10-31-17 to 11-30-17

Security	10-31-17 Market Value	Additions Withdrawals	11-30-17 Market Value	11-30-17 Cost Basis	Realized Gain or Loss		Unrealized Gain or Loss	
					Cost	Market	Cost	Market
COMMON STOCK								
Activision Blizzard Inc.	0.00	500,253.19	506,064.00	500,253.19	0.00	0.00	5,810.81	5,810.81
Alphabet Inc. Class C	1,113,220.80	112,728.14	1,230,799.05	990,784.89	0.00	0.00	240,014.16	4,850.11
Amgen, Inc.	1,319,581.82	-8,660.65	1,322,895.46	1,119,722.52	0.00	0.00	203,172.94	3,313.64
Analog Devices, Inc.	0.00	503,159.38	505,465.70	503,159.38	0.00	0.00	2,306.32	2,306.32
Apple Inc.	0.00	886,504.42	891,901.50	886,504.42	0.00	0.00	5,397.08	5,397.08
Autodesk, Inc.	1,921,509.92	0.00	1,686,856.90	1,143,162.45	0.00	0.00	543,694.45	-234,653.02
Biogen Idec Inc.	532,938.60	0.00	550,910.70	481,968.19	0.00	0.00	68,942.51	17,972.10
CME Group	1,320,261.25	0.00	1,439,322.50	991,639.21	0.00	0.00	447,683.29	119,061.25
Caterpillar Inc.	1,599,452.40	0.00	1,662,464.70	1,038,037.50	0.00	0.00	624,427.20	63,012.30
Facebook, Inc.	0.00	891,036.33	891,215.40	891,036.33	0.00	0.00	179.07	179.07
General Electric Company	801,601.92	-730,586.00	0.00	0.00	-435,698.90	-71,015.92	0.00	0.00
Gilead Sciences, Inc.	1,017,806.88	0.00	1,015,362.84	984,607.14	0.00	0.00	30,755.70	-2,444.04
Johnson Controls International	1,052,920.21	0.00	957,523.96	1,031,197.99	0.00	0.00	-73,674.03	-95,396.25
McCormick & Company, Inc.	1,132,651.40	0.00	1,162,808.40	1,091,374.42	0.00	0.00	71,433.98	30,157.00
Medtronic, Plc	1,067,775.72	0.00	1,089,125.93	1,082,668.73	0.00	0.00	6,457.20	21,350.21
Merck & Co., Inc.	1,060,757.95	0.00	1,064,223.85	1,161,639.89	0.00	0.00	-97,416.04	3,465.90
NIKE, Inc.	1,184,979.51	0.00	1,301,990.58	1,147,810.62	0.00	0.00	154,179.96	117,011.07
PepsiCo, Inc.	1,275,802.02	-9,317.07	1,348,602.48	1,249,161.18	0.00	0.00	99,441.30	72,800.46
QUALCOMM, Inc.	641,093.68	-7,163.76	833,761.12	830,856.42	0.00	0.00	2,904.70	192,667.44
Schlumberger Limited	1,073,280.00	-1,061,333.68	0.00	0.00	-226,379.88	-11,946.32	0.00	0.00
Starbucks Corporation	976,152.00	-5,340.00	1,029,196.00	941,191.30	0.00	0.00	88,004.70	53,044.00
Stericycle, Inc.	683,631.65	-634,588.48	0.00	0.00	-122,956.89	-49,043.17	0.00	0.00
The Home Depot, Inc.	0.00	506,607.15	510,688.80	506,607.15	0.00	0.00	4,081.65	4,081.65
The Procter & Gamble Company	861,327.84	-891,844.76	0.00	0.00	20,118.86	30,516.92	0.00	0.00
The Walt Disney Company	1,020,549.54	0.00	1,093,691.88	1,016,626.49	0.00	0.00	77,065.39	73,142.34
Varian Medical Systems, Inc.	1,473,767.55	0.00	1,580,703.75	1,192,714.05	0.00	0.00	387,989.70	106,936.20
Visa Inc.	1,566,115.20	-2,776.81	1,603,281.60	1,182,019.76	0.00	0.00	421,261.84	37,166.40
	24,697,177.86		25,278,857.10	21,964,743.22	-764,916.81	-101,488.49	3,314,113.88	601,232.04
CASH AND EQUIVALENTS								
Cash	108,415.56	-65,897.64	42,637.73	42,637.73				
Dividends Receivable	16,157.86	17,220.24	33,378.10	33,378.10				
	124,573.42		76,015.83	76,015.83				
TOTAL PORTFOLIO	24,821,751.28		25,354,872.93	22,040,759.05	-764,916.81	-101,488.49	3,314,113.88	601,232.04



OakBrook Investments, LLC
FUNDAMENTAL DATA
Indiana Public Retirement System
November 30, 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								
Activision Blizzard Inc.	62.40	0.300	0.5	39.5	1.58	13.18	4.7	1.16
Alphabet Inc. Class C	1,021.41	0.000	0.0	30.3	33.72	226.11	4.5	1.14
Amgen, Inc.	175.66	4.600	2.6	14.4	12.20	44.36	4.0	1.17
Analog Devices, Inc.	86.11	1.800	2.1	22.3	3.86	27.57	3.1	1.35
Apple Inc.	171.85	2.520	1.5	18.7	9.19	26.15	6.6	1.13
Autodesk, Inc.	109.70	0.000	0.0	N M	-2.50	0.49	223.9	1.47
Biogen Idec Inc.	322.17	0.000	0.0	17.1	18.82	60.81	5.3	1.27
CME Group	149.54	2.640	1.8	32.8	4.56	61.52	2.4	0.97
Caterpillar Inc.	141.15	3.120	2.2	26.9	5.24	26.27	5.4	1.27
Facebook, Inc.	177.18	0.000	0.0	34.3	5.16	24.50	7.2	1.09
Gilead Sciences, Inc.	74.78	2.080	2.8	8.3	8.97	19.01	3.9	0.94
Johnson Controls International	37.64	1.000	2.7	14.1	2.66	22.03	1.7	1.06
McCormick & Company, Inc.	102.18	1.880	1.8	25.5	4.01	19.25	5.3	0.66
Medtronic, Plc	82.13	1.840	2.2	22.9	3.58	38.02	2.2	0.73
Merck & Co., Inc.	55.27	1.880	3.4	17.1	3.23	14.03	3.9	0.84
NIKE, Inc.	60.42	0.720	1.2	25.7	2.35	7.33	8.2	1.05
PepsiCo, Inc.	116.52	3.220	2.8	22.8	5.11	9.31	12.5	0.68
QUALCOMM, Inc.	66.34	2.280	3.4	19.3	3.43	20.86	3.2	1.13
Starbucks Corporation	57.82	1.000	1.7	27.7	2.09	3.81	15.2	1.00
The Home Depot, Inc.	179.82	3.560	2.0	25.0	7.21	2.18	82.6	1.07
The Walt Disney Company	104.82	1.560	1.5	18.4	5.70	27.54	3.8	1.02
Varian Medical Systems, Inc.	111.75	0.000	0.0	30.6	3.65	16.30	6.9	0.88
Visa Inc.	112.59	0.660	0.6	32.8	3.44	13.12	8.6	0.98
COMMON STOCK Average			1.6	24.3	6.11	32.04	22.0	1.04
OVERALL AVERAGE			1.6	24.3	6.11	32.04	22.0	1.04

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



OakBrook Investments, LLC
PURCHASE AND SALE
Indiana Public Retirement System
 From 11-01-17 To 11-30-17

Trade Date	Settle Date	Quantity	Security	Unit Price	Amount
PURCHASES					
11-30-2017	12-04-2017	8,110.0000	Activision Blizzard Inc.	61.68	500,253.19
11-30-2017	12-04-2017	110.0000	Alphabet Inc. Class C	1,024.80	112,728.14
11-30-2017	12-04-2017	5,870.0000	Analog Devices, Inc.	85.72	503,159.38
11-30-2017	12-04-2017	5,190.0000	Apple Inc.	170.81	886,504.42
11-30-2017	12-04-2017	5,030.0000	Facebook, Inc.	177.14	891,036.33
11-30-2017	12-04-2017	2,840.0000	The Home Depot, Inc.	178.38	506,607.15
					3,400,288.61
SALES					
11-30-2017	12-04-2017	39,762.0000	General Electric Company	18.37	730,586.00
11-30-2017	12-04-2017	16,770.0000	Schlumberger Limited	63.29	1,061,333.68
11-30-2017	12-04-2017	9,649.0000	Stericycle, Inc.	65.77	634,588.48
11-30-2017	12-04-2017	9,976.0000	The Procter & Gamble Company	89.40	891,844.76
					3,318,352.92

OakBrook Investments, LLC
COMMISSION PURPOSE
Indiana Public Retirement System
 From 11-01-17 to 11-30-17

	Commission Amount	Avg. Commission Per Share	Percent of Total Commission
Loop Capital			
General Trading	1,033.07	0.010	100.0 %
Subtotal	1,033.07	0.010	100.0 %
TOTAL	1,033.07	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.