



**Indiana Public Retirement System
Select Equity
July 31, 2018**



OakBrook Investments, LLC
PORTFOLIO ACTIVITY SUMMARY
Indiana Public Retirement System
From 06-30-18 to 07-31-18

Portfolio Value on 06-30-18	27,085,743.07
Contributions	0.00
Withdrawals	0.00
Realized Gains	0.00
Unrealized Gains	892,485.33
Interest	77.77
Dividends	27,105.64
Portfolio Value on 07-31-18	28,005,411.81

OakBrook Investments, LLC
TWR FOR SELECTED PERIODS
ANNUALIZED
Indiana Public Retirement System
July 31, 2018

	<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	3.40	3.40	9.76	14.60	15.83
Portfolio Net of Fees	3.37	3.37	9.55	14.23	15.46
Russell 1000 Growth	2.94	2.94	10.40	22.84	25.49
S&P 500 Index	3.72	3.72	6.47	16.24	19.82



OakBrook Investments, LLC
PERFORMANCE HISTORY
Indiana Public Retirement System
From 10-31-16 to 07-31-18

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
11-30-2017	to 12-31-2017	1.08	1.06	0.78	1.11	117.80	117.36	134.70	128.84
12-31-2017	to 01-31-2018	6.79	6.76	7.08	5.73	125.79	125.28	144.25	136.22
01-31-2018	to 02-28-2018	-3.13	-3.15	-2.62	-3.69	121.86	121.33	140.46	131.20
02-28-2018	to 03-31-2018	-2.10	-2.12	-2.74	-2.54	119.30	118.76	136.61	127.86
03-31-2018	to 04-30-2018	-0.57	-0.59	0.35	0.38	118.63	118.05	137.09	128.35
04-30-2018	to 05-31-2018	3.66	3.63	4.38	2.41	122.97	122.34	143.10	131.44
05-31-2018	to 06-30-2018	1.69	1.66	0.96	0.62	125.05	124.37	144.47	132.25
06-30-2018	to 07-31-2018	3.40	3.37	2.94	3.72	129.29	128.56	148.72	137.18



OakBrook Investments, LLC
PORTFOLIO SUMMARY
Indiana Public Retirement System
 July 31, 2018

<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	1,760,767.90	2,144,593.29	7.7	2.6	54,932.88
Consumer Discretionary	3,696,748.16	4,420,065.33	15.8	1.7	74,419.52
Consumer Staples	2,340,535.60	2,668,615.20	9.5	2.5	66,609.94
Health Care	6,023,320.52	7,206,673.62	25.7	1.9	134,213.12
Financials	991,639.21	1,531,530.00	5.5	1.8	26,950.00
Information Technology	7,766,282.85	9,961,689.40	35.6	0.9	86,098.84
COMMON STOCK	22,579,294.24	27,933,166.84	99.7	1.6	443,224.30
	22,579,294.24	27,933,166.84	99.7	1.6	443,224.30
Cash and Equiv.					
CASH AND EQUIVALENTS	72,244.97	72,244.97	0.3	0.0	0.00
	72,244.97	72,244.97	0.3	0.0	0.00
TOTAL PORTFOLIO	22,651,539.21	28,005,411.81	100.0	1.6	443,224.30



OakBrook Investments, LLC
PORTFOLIO APPRAISAL
Indiana Public Retirement System
 July 31, 2018

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Pct. Assets	Cur. Yield
COMMON STOCK							
14,210.0000	Activision Blizzard Inc.	65.17	926,044.17	73.42	1,043,298.20	3.7	0.5
1,205.0000	Alphabet Inc. Class C	822.23	990,784.89	1,217.26	1,466,798.30	5.2	0.0
7,531.0000	Amgen, Inc.	148.68	1,119,722.52	196.55	1,480,218.05	5.3	2.7
11,970.0000	Analog Devices, Inc.	90.18	1,079,427.60	96.14	1,150,795.80	4.1	2.0
5,190.0000	Apple Inc.	170.81	886,504.42	190.29	987,605.10	3.5	1.5
13,177.0000	Autodesk, Inc.	74.34	979,609.26	128.44	1,692,453.88	6.0	0.0
1,710.0000	Biogen Idec Inc.	281.85	481,968.19	334.37	571,772.70	2.0	0.0
9,625.0000	CME Group	103.03	991,639.21	159.12	1,531,530.00	5.5	1.8
8,278.0000	Caterpillar Inc.	88.13	729,569.91	143.80	1,190,376.40	4.3	2.4
5,030.0000	Facebook, Inc.	177.14	891,036.33	172.58	868,077.40	3.1	0.0
13,578.0000	Gilead Sciences, Inc.	72.51	984,607.14	77.83	1,056,775.74	3.8	2.9
25,439.0000	Johnson Controls International	40.54	1,031,197.99	37.51	954,216.89	3.4	2.8
11,380.0000	McCormick & Company, Inc.	95.90	1,091,374.42	117.54	1,337,605.20	4.8	1.8
13,261.0000	Medtronic, Plc	81.64	1,082,668.73	90.23	1,196,540.03	4.3	2.2
19,255.0000	Merck & Co., Inc.	60.33	1,161,639.89	65.87	1,268,326.85	4.5	2.9
21,549.0000	NIKE, Inc.	53.27	1,147,810.62	76.91	1,657,333.59	5.9	1.0
11,574.0000	PepsiCo, Inc.	107.93	1,249,161.18	115.00	1,331,010.00	4.8	3.2
12,568.0000	QUALCOMM, Inc.	66.11	830,856.42	64.09	805,483.12	2.9	3.9
19,410.0000	Starbucks Corporation	52.84	1,025,703.90	52.39	1,016,889.90	3.6	2.7
2,840.0000	The Home Depot, Inc.	178.38	506,607.15	197.52	560,956.80	2.0	2.1
10,434.0000	The Walt Disney Company	97.43	1,016,626.49	113.56	1,184,885.04	4.2	1.5
14,145.0000	Varian Medical Systems, Inc.	84.32	1,192,714.05	115.45	1,633,040.25	5.8	0.0
14,240.0000	Visa Inc.	83.01	1,182,019.76	136.74	1,947,177.60	7.0	0.6
			22,579,294.24		27,933,166.84	99.7	1.6
CASH AND EQUIVALENTS							
	Cash		65,048.12		65,048.12	0.2	0.0
	Dividends Receivable		7,196.85		7,196.85	0.0	0.0
			72,244.97		72,244.97	0.3	0.0
TOTAL PORTFOLIO			22,651,539.21		28,005,411.81	100.0	1.6



OakBrook Investments, LLC
DATE TO DATE GAINS AND LOSSES
Indiana Public Retirement System
From 06-30-18 to 07-31-18

Security	06-30-18 Market Value	Additions Withdrawals	07-31-18 Market Value	07-31-18 Cost Basis	Realized Gain or Loss		Unrealized Gain or Loss	
					Cost	Market	Cost	Market
COMMON STOCK								
Activision Blizzard Inc.	1,084,507.20	0.00	1,043,298.20	926,044.17	0.00	0.00	117,254.03	-41,209.00
Alphabet Inc. Class C	1,344,358.25	0.00	1,466,798.30	990,784.89	0.00	0.00	476,013.41	122,440.05
Amgen, Inc.	1,390,147.29	0.00	1,480,218.05	1,119,722.52	0.00	0.00	360,495.53	90,070.76
Analog Devices, Inc.	1,148,162.40	0.00	1,150,795.80	1,079,427.60	0.00	0.00	71,368.20	2,633.40
Apple Inc.	960,720.90	0.00	987,605.10	886,504.42	0.00	0.00	101,100.68	26,884.20
Autodesk, Inc.	1,727,372.93	0.00	1,692,453.88	979,609.26	0.00	0.00	712,844.62	-34,919.05
Biogen Idec Inc.	496,310.40	0.00	571,772.70	481,968.19	0.00	0.00	89,804.51	75,462.30
CME Group	1,577,730.00	0.00	1,531,530.00	991,639.21	0.00	0.00	539,890.79	-46,200.00
Caterpillar Inc.	1,123,076.26	-7,119.08	1,190,376.40	729,569.91	0.00	0.00	460,806.49	67,300.14
Facebook, Inc.	977,429.60	0.00	868,077.40	891,036.33	0.00	0.00	-22,958.93	-109,352.20
Gilead Sciences, Inc.	961,865.52	0.00	1,056,775.74	984,607.14	0.00	0.00	72,168.60	94,910.22
Johnson Controls International	850,934.55	0.00	954,216.89	1,031,197.99	0.00	0.00	-76,981.10	103,282.34
McCormick & Company, Inc.	1,321,104.20	-5,917.60	1,337,605.20	1,091,374.42	0.00	0.00	246,230.78	16,501.00
Medtronic, Plc	1,135,274.21	-5,304.40	1,196,540.03	1,082,668.73	0.00	0.00	113,871.30	61,265.82
Merck & Co., Inc.	1,168,778.50	0.00	1,268,326.85	1,161,639.89	0.00	0.00	106,686.96	99,548.35
NIKE, Inc.	1,717,024.32	0.00	1,657,333.59	1,147,810.62	0.00	0.00	509,522.97	-59,690.73
PepsiCo, Inc.	1,260,061.38	0.00	1,331,010.00	1,249,161.18	0.00	0.00	81,848.82	70,948.62
QUALCOMM, Inc.	705,316.16	0.00	805,483.12	830,856.42	0.00	0.00	-25,373.30	100,166.96
Starbucks Corporation	948,178.50	0.00	1,016,889.90	1,025,703.90	0.00	0.00	-8,814.00	68,711.40
The Home Depot, Inc.	554,084.00	0.00	560,956.80	506,607.15	0.00	0.00	54,349.65	6,872.80
The Walt Disney Company	1,093,587.54	-8,764.56	1,184,885.04	1,016,626.49	0.00	0.00	168,258.55	91,297.50
Varian Medical Systems, Inc.	1,608,569.40	0.00	1,633,040.25	1,192,714.05	0.00	0.00	440,326.20	24,470.85
Visa Inc.	1,886,088.00	0.00	1,947,177.60	1,182,019.76	0.00	0.00	765,157.84	61,089.60
	27,040,681.51		27,933,166.84	22,579,294.24	0.00	0.00	5,353,872.60	892,485.33
CASH AND EQUIVALENTS								
Cash	26,133.80	38,836.55	65,048.12	65,048.12				
Dividends Receivable	18,927.76	-11,730.91	7,196.85	7,196.85				
	45,061.56		72,244.97	72,244.97				
TOTAL PORTFOLIO	27,085,743.07		28,005,411.81	22,651,539.21	0.00	0.00	5,353,872.60	892,485.33



OakBrook Investments, LLC
FUNDAMENTAL DATA
Indiana Public Retirement System
 July 31, 2018

Security	Price	Annual Dividend	Yield	Latest 4 Qtr. PE	Latest 4 Qtr. EPS	Latest Annual Book Value	Latest Annual Price/Book	Beta
COMMON STOCK								
Activision Blizzard Inc.	73.42	0.340	0.5	48.3	1.52	12.91	5.7	0.96
Alphabet Inc. Class C	1,217.26	0.000	0.0	31.0	39.28	232.78	5.2	1.31
Amgen, Inc.	196.55	5.280	2.7	15.5	12.70	22.97	8.6	1.29
Analog Devices, Inc.	96.14	1.920	2.0	20.9	4.60	28.54	3.4	1.16
Apple Inc.	190.29	2.920	1.5	17.5	10.90	25.67	7.4	0.99
Autodesk, Inc.	128.44	0.000	0.0	NM	-1.81	-0.59	NM	1.29
Biogen Idec Inc.	334.37	0.000	0.0	15.4	21.75	58.07	5.8	1.29
CME Group	159.12	2.800	1.8	28.4	5.60	67.90	2.3	0.81
Caterpillar Inc.	143.80	3.440	2.4	14.6	9.84	24.88	5.8	1.32
Facebook, Inc.	172.58	0.000	0.0	23.9	7.23	27.46	6.3	1.13
Gilead Sciences, Inc.	77.83	2.280	2.9	12.5	6.21	16.77	4.6	1.14
Johnson Controls International	37.51	1.040	2.8	13.4	2.80	22.46	1.7	1.20
McCormick & Company, Inc.	117.54	2.080	1.8	24.1	4.88	23.07	5.1	0.69
Medtronic, Plc	90.23	2.000	2.2	24.5	3.69	37.45	2.4	0.98
Merck & Co., Inc.	65.87	1.920	2.9	15.7	4.21	12.50	5.3	0.99
NIKE, Inc.	76.91	0.800	1.0	32.2	2.39	6.13	12.5	0.72
PepsiCo, Inc.	115.00	3.710	3.2	21.3	5.39	7.15	16.1	0.67
QUALCOMM, Inc.	64.09	2.480	3.9	23.8	2.70	15.70	4.1	0.98
Starbucks Corporation	52.39	1.440	2.7	21.1	2.48	3.41	15.4	0.86
The Home Depot, Inc.	197.52	4.120	2.1	25.3	7.80	1.46	135.1	1.01
The Walt Disney Company	113.56	1.680	1.5	17.8	6.37	30.10	3.8	0.98
Varian Medical Systems, Inc.	115.45	0.000	0.0	27.4	4.22	16.36	7.1	1.08
Visa Inc.	136.74	0.840	0.6	32.1	4.26	13.69	10.0	0.98
COMMON STOCK Average			1.6	23.7	7.10	31.97	9.6	1.03
OVERALL AVERAGE			1.6	23.7	7.10	31.97	9.6	1.03

A NM indicates that the number is not meaningful.



OakBrook Investments, LLC
PURCHASE AND SALE
Indiana Public Retirement System
From 07-01-18 To 07-31-18

<u>Trade Date</u>	<u>Settle Date</u>	<u>Quantity</u>	<u>Security</u>	<u>Unit Price</u>	<u>Amount</u>
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No transactions this period

OakBrook Investments, LLC
COMMISSION PURPOSE
Indiana Public Retirement System
From 07-01-18 to 07-31-18

<u>Commission Amount</u>	<u>Avg. Commission Per Share</u>	<u>Percent of Total Commission</u>
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No commissions this period



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.