

PREMISE

OakBrook's strategy uses a proprietary, dual factor, quantitative model to identify stocks likely to out perform or under perform. Behavioral economics based factors provide a distinct excess return profile, maximizing diversification benefits relative to other domestic equity managers and asset classes. Strict absolute risk controls are applied to the portfolio to ensure tight tracking to the S&P 500/Citigroup Value Index.

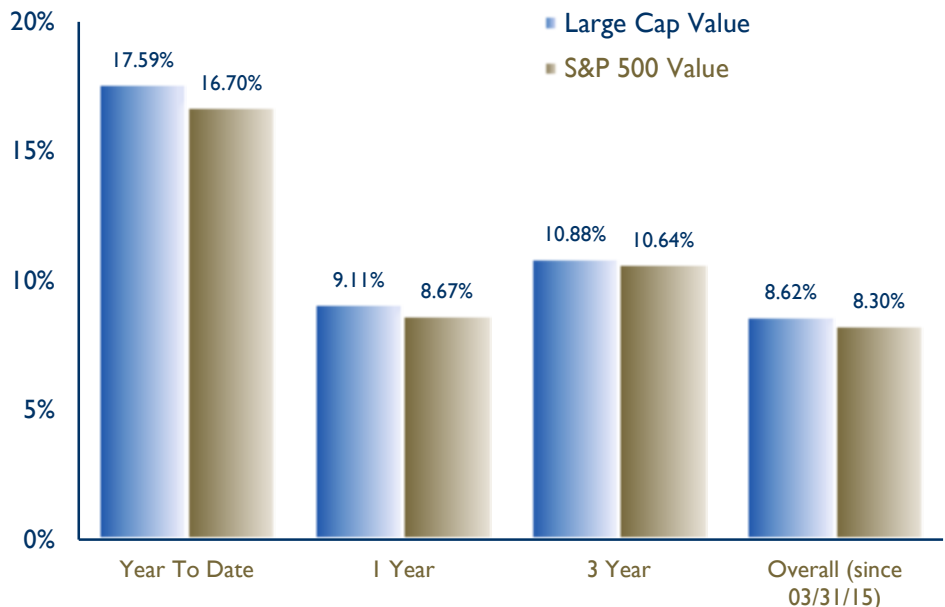
OBJECTIVE

Outperform the Index by 0.50%-1.50% (gross) per year with tracking error of 1.50% or lower.

RESULTS*

From 03/31/2015 thru 06/30/19

Annualized Returns (net of fees)



Most Recent 4 Quarters (net of fees)

	3Q18	4Q18	1Q19	2Q19
Large Cap Value	6.05%	-12.50%	12.64%	4.39%
S&P 500 Value	5.86%	-12.04%	12.19%	4.02%

RISK CONTROLS

- Style $\pm 1\%$ at three levels:
 - small cap/large cap
 - growth/value
 - stability/variability
- Stock Weighting $\pm 0.80\%$
- Sector Weighting $\pm 3.00\%$

CHARACTERISTICS*

From 03/31/15 thru 06/30/19

Characteristic	Large Cap Value	S&P 500 Value
Alpha	0.22	0.00
Beta	1.01	1.00
Standard Deviation	12.97	12.76
Information Ratio	0.30	0.00
Tracking Error	1.07	0.00

OTHER PRODUCTS AVAILABLE

- Large Cap
- Mid Cap
- Mega Cap
- Extended Large Cap Growth
- Extended Large Cap
- Mega Cap Growth
- Small Cap (does not use momentum)

*Please note performance disclosure on the following page. Information provided above, excluding returns, is supplemental.

PERFORMANCE DISCLOSURES

LARGE CAP VALUE COMPOSITE
(GROSS AND NET OF FEES)
FOR THE PERIOD FROM OCTOBER 1, 2000 THROUGH JUNE 30, 2019*

Year	S&P/Citigroup		Value Index Return (%)	Composite 3-Yr St Dev (%)	S&P/Citigroup 3-Yr St Dev (%)	Composite Dispersion	# of Portfolios	End of Period Composite Assets (Mil. \$)	% of Firm Assets	End of Period Total Firm Assets (Mil. \$)
	Composite Returns (Net) (%)	Composite Returns (Gross) (%)								
2007	3.72	4.15	1.99	8.29	8.11	NA	5 or fewer	8.83	0.71	1,245.89
2008	-39.13	-38.86	-39.22	16.34	16.05	NA	5 or fewer	5.70	0.48	1,188.59
2009	22.62	23.10	21.18	21.99	22.25	NA	5 or fewer	6.99	0.39	1,791.31
2010	14.82	15.30	15.10	24.02	24.24	NA	5 or fewer	7.44	0.28	2,654.38
2011	0.13	0.55	-0.48	21.14	21.40	NA	5 or fewer	7.45	0.30	2,486.23
2012	18.08	18.54	17.68	16.32	15.97	NA	5 or fewer	8.80	0.29	3,078.91
2013	31.08	31.61	31.99	13.53	13.15	NA	5 or fewer	11.13	0.31	3,643.28
01/01/2014 thru 04/30/2014*	3.73	3.87	3.50	13.80	13.43	NA	5 or fewer	11.54	0.36	3,211.02
04/01/2015 thru 12/31/2015	-0.67	-0.56	-2.47	NA	NA	NA	5 or fewer	25.66	1.60	1,601.50
2016	17.16	17.33	17.40	NA	NA	NA	5 or fewer	78.71	5.04	1,562.39
2017	15.72	15.89	15.36	NA	NA	NA	5 or fewer	63.93	3.99	1,601.67
2018	-10.25	-10.12	-8.95	11.41	11.18	NA	5 or fewer	45.04	2.98	1,510.50
2019 01-Q2	17.59	17.68	16.70	13.08	12.98	NA	5 or fewer	42.68	2.51	1,698.93

Periods less than one year are not annualized. Past performance cannot guarantee future results.

Effective 1/1/2014, Composite Returns (Net) calculation methodology has been changed. See below.

*The composite had an uninterrupted performance track record from October 1, 2000 thru April 30, 2014, and a performance break beginning May 1, 2014 to March 31, 2015.

OakBrook Investments, LLC ("OakBrook") claims compliance with the Global Investment Performance Standards (GIPS®) and has prepared and presented this report in compliance with the GIPS Standards. OakBrook has been independently verified for the periods July 1, 1998 through March 31, 2019. The verification reports are available upon request. Verification assesses whether (1) the firm has complied with all the composite construction requirements of the GIPS standards on a firm-wide basis and (2) the firm's policies and procedures are designed to calculate and present performance in compliance with the GIPS standards. Verification does not ensure the accuracy of any specific composite presentation.

The Large Cap Value Index Strategy ("Strategy") invests in stocks held in the S&P 500 Value Index** (or S&P 500/Citigroup Value Index) and adjusts the weights of the index to reflect the expected return of each stock as derived from OakBrook's quantitative model. The Strategy is a risk controlled strategy that attempts to closely track the risk characteristics of the S&P 500/Citigroup Value Index. The composite creation date is September 30, 2000. The composite closed April 30, 2014 and re-opened March 31, 2015.

The benchmark is the S&P 500 Value Index (or S&P 500/Citigroup Value Index) which is an unmanaged portfolio derived from the S&P 500 Index, which is itself an unmanaged portfolio of 500 widely held stocks. (Prior to December 16, 2005, the benchmark was the S&P 500/BARRA Value Index. On December 16, 2005, Standard & Poor's changed the sub-contractor determining the growth/value split of the S&P 500 from BARRA to Citigroup.) The index serves as a proxy for the large and mid capitalization value stocks, which are represented in the selected portfolios. Index results include reinvestment of dividends and other earnings, and do not reflect sales charges. The index is not a managed portfolio.

The Firm is defined as all accounts managed by OakBrook Investments, LLC. A complete list and description of all composites and additional information regarding policies for valuing portfolios, calculating performance, and preparing compliant presentations are available upon request.

Composite dispersion represents the asset weighted dispersion of annual returns of each account that was included in the composite for a full calendar year. Dispersion is not shown for a composite with five or fewer accounts existing for the time period presented. The three-year annualized standard deviation measures the variability of the composite and the benchmark returns over the preceding 36-month period. All performance calculations are in US dollars and US dollar figures are in millions.

The composite includes all fully discretionary, fee-paying accounts managed in this style including those no longer with the Firm. Beginning February 1, 2009, the minimum asset level for inclusion in the composite is \$1,000,000 unless the asset level drops below the minimum due to market performance. Prior to February 1, 2009, the minimum asset level for inclusion in the composite was \$5,000,000 unless the asset level dropped below the minimum due to market performance. New accounts are included in the composite the first full month of performance. The composite is asset weighted. Investment results are time-weighted performance calculations representing total return. Account returns are primarily calculated monthly using geometric linking. The composite has been valued monthly. All realized and unrealized gains and losses, as well as dividends and interest income from investments and cash balances, are included. Investments are stated at market value and transactions are accounted for on a trade date basis. No taxes have been withheld in performance calculations.

Returns are shown both net and gross of management and net of all other expenses excluding custody fees. Beginning January 1, 2014, Net returns are calculated based upon actual management fees charged to the accounts in the composite at the period end. Prior to January 1, 2014, net returns were calculated by subtracting the maximum fee of 3.33 basis points monthly (40 basis points annually) from gross monthly returns and then geometrically linking those calculated returns. OakBrook's current advisory fees are described in Part 2A of OakBrook's Form ADV, which is available upon request. Advisory fees are negotiable. The standard institutional fee schedule for the Strategy is as follows:

First \$10 million: 0.40%, Next \$40 million: 0.25%, Next \$50 million: 0.20%, Balance above \$100 million: 0.15%

Performance results for the Strategy are to be used only in presentations to institutional and sophisticated clients, and the Strategy results are directed only to such clients or potential clients. The Strategy may not be relevant or suitable for all types of clients. Past performance is no guarantee of future results. **©2019 OakBrook Investments, LLC. All Rights Reserved. S&P 500 Value is a trademark owned by S&P Dow Jones Indices LLC. Neither OakBrook Investments nor its products are affiliated, sponsored, or endorsed by S&P Dow Jones Indices LLC.

*Composite Closed 04/30/2014 and re-opened 03/31/2015

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