

Police Pension Board Report 2.2

-Pension Report 2.2

-Investment Report 2.2a

Barrington Hills Police Pension Fund

Monthly Financial Report

For the Month Ended

October 31, 2016

Prepared By



Lauterbach & Amen, LLP

CERTIFIED PUBLIC ACCOUNTANTS

Barrington Hills Police Pension Fund

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Accountants' Compilation Report



December 01, 2016

Barrington Hills Police Pension Fund
112 Algonquin Road
Barrington Hills, IL 60010-5102

To Members of the Pension Board:

Management is responsible for the accompanying statement of net position - modified cash basis of the Barrington Hills Police Pension Fund as of October 31, 2016 and the related statement of changes in net position - modified cash basis for the ten months then ended and determining that the modified cash basis of accounting is an acceptable financial reporting framework. We have performed the compilation engagement in accordance with Statements for Standards and Review Services promulgated by the Accounting and Review Services Committee of the American Institute of Certified Public Accountants. We did not audit or review the accompanying financial statements nor were we required to perform any procedures to verify the accuracy or completeness of the information provided by management. Accordingly, we do not express an opinion, a conclusion, nor provide any form of assurance on the financial statements.

The financial statements are prepared in accordance with the modified cash basis of accounting, which is a basis of accounting other than accounting principles generally accepted in the United States of America.

Management has elected to omit substantially all of the disclosures included in financial statements prepared in accordance with the modified cash basis of accounting. If the omitted disclosures were included in the financial statements and other supplementary information, they might influence the user's conclusions about the Pension Fund's assets, liabilities, net position, additions and deductions. Accordingly, these financial statements and other supplementary information are not designed for those who are not informed about such matters.

Other Matter

The other supplementary information is presented for purposes of additional analysis and is not a required part of the basic financial statements. This information is the representation of management. The information was subject to our compilation engagement. We have not audited or reviewed the other supplementary information nor were we required to perform any procedures to verify the accuracy or completeness of the information provided by management. Accordingly, we do not express an opinion, a conclusion, nor provide any form of assurance on the other supplementary information.

We are not independent with respect to the Barrington Hills Police Pension Fund.

Cordially,

Lauterbach & Amen, LLP

Lauterbach & Amen, LLP



Financial Statements

Barrington Hills Police Pension Fund
Statement of Net Position - Modified Cash Basis
As of October 31, 2016

Assets

Cash and Cash Equivalents	\$	10,000.00
Investments at Fair Market Value		
Money Market Mutual Funds		235,892.33
Illinois Funds		266,957.73
Fixed Income		4,782,726.14
Mutual Funds		3,822,686.12
Total Cash and Investments		9,118,262.32
Accrued Interest		20,908.72
Prepays		2,415.00
		9,141,586.04
Total Assets		9,141,586.04

Liabilities

Expenses Due/Unpaid		10,044.72
Due to Municipality		34,489.99
		44,534.71
Total Liabilities		44,534.71

Net Position Held in Trust for Pension Benefits		9,097,051.33
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Barrington Hills Police Pension Fund
Statement of Changes in Net Position - Modified Cash Basis
For the Ten Months Ended October 31, 2016

Additions

Contributions - Municipal	\$ 659,020.48
Contributions - Members	133,110.30
Total Contributions	792,130.78
Investment Income	
Interest and Dividends Earned	116,154.25
Net Change in Fair Value	153,124.67
Total Investment Income	269,278.92
Less Investment Expense	(18,351.13)
Net Investment Income	250,927.79
Total Additions	1,043,058.57

Deductions

Administration	27,378.23
Pension Benefits and Refunds	
Pension Benefits	355,660.20
Refunds	837.61
Total Deductions	383,876.04

Change in Position **659,182.53**

Net Position Held in Trust for Pension Benefits

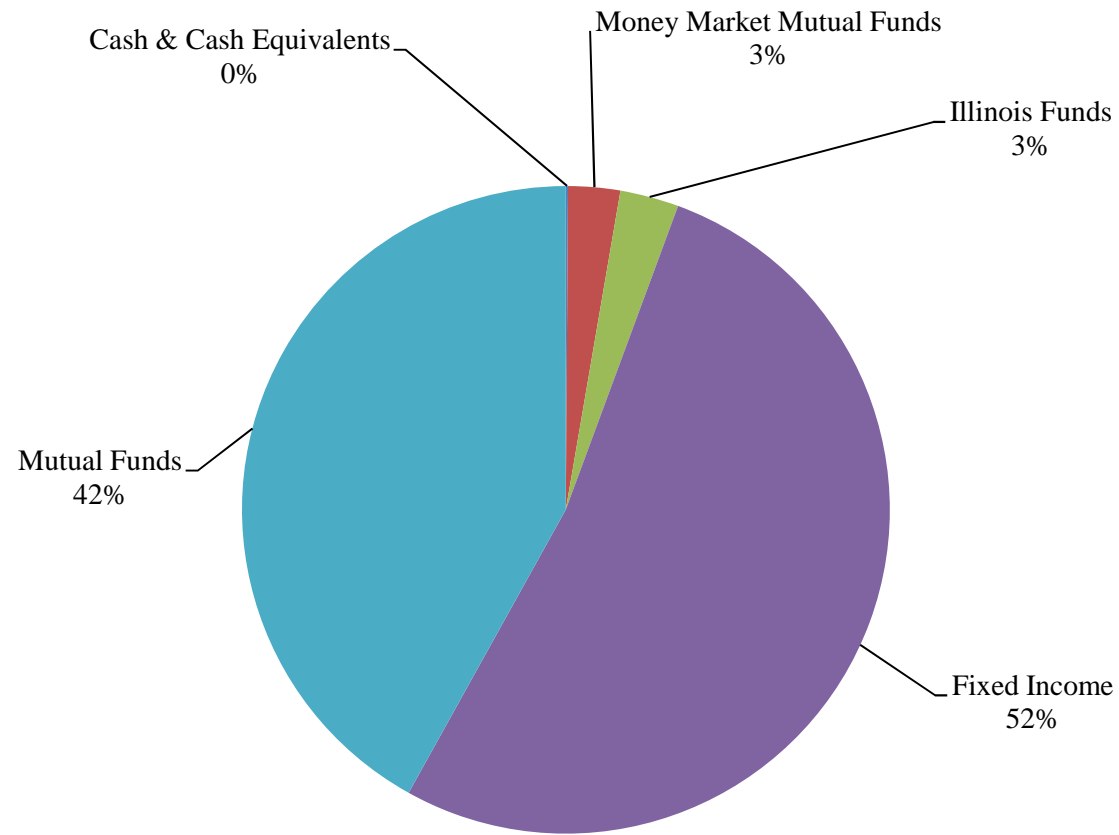
Beginning of Year	8,437,868.80
End of Period	9,097,051.33



Other Supplementary Information

Barrington Hills Police Pension Fund

Cash and Investments



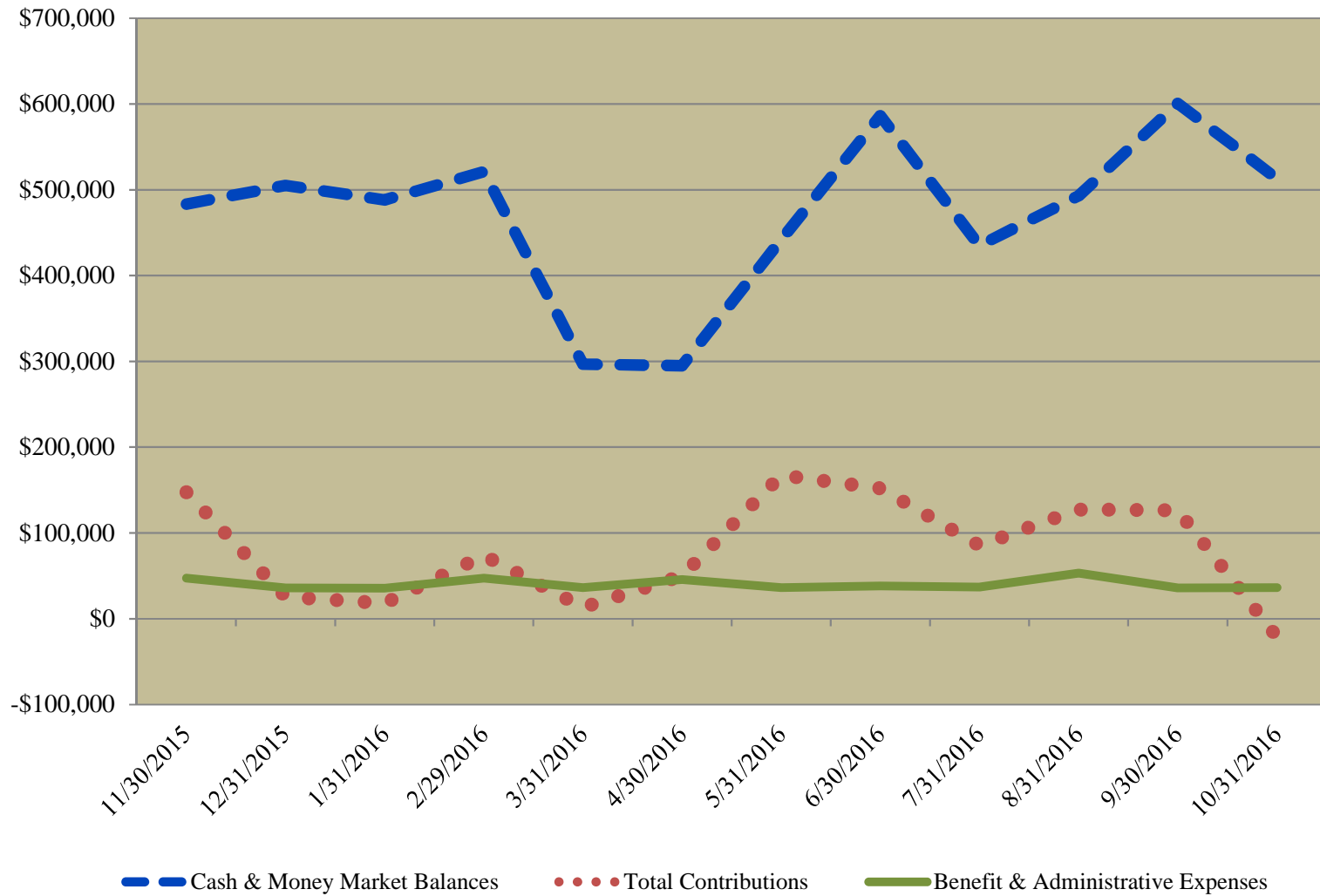
Barrington Hills Police Pension Fund
Cash Analysis Report
For the Twelve Periods Ending October 31, 2016

<u>Financial Institutions</u>		<u>11/30/15</u>	<u>12/31/15</u>	<u>01/31/16</u>	<u>02/29/16</u>	<u>03/31/16</u>	<u>04/30/16</u>	<u>05/31/16</u>	<u>06/30/16</u>	<u>07/31/16</u>	<u>08/31/16</u>	<u>09/30/16</u>	<u>10/31/16</u>
Harris Bank - CK	#321-494-7	\$ 10,000	9,585	20,840	9,575	10,000	350	13,934	7,261	22,520	22,520	9,575	10,000
		<u>10,000</u>	<u>9,585</u>	<u>20,840</u>	<u>9,575</u>	<u>10,000</u>	<u>350</u>	<u>13,934</u>	<u>7,261</u>	<u>22,520</u>	<u>22,520</u>	<u>9,575</u>	<u>10,000</u>
Schwab - MM	#7469-8825	106,506	110,861	110,861	242,095	46,783	47,908	62,464	220,452	18,661	99,896	204,585	136,081
Schwab - MM	#1225-7340	63,169	90,881	91,413	91,413	85,450	78,567	80,274	106,396	108,051	85,975	98,592	99,811
Illinois Funds - CK	#151600005798	296,918	284,102	250,802	-	-	-	-	-	-	-	-	-
Illinois Funds - CK - Reconciling Items		6,775	9,565	14,263	-	-	-	-	-	-	-	-	-
Illinois Funds - MM	#1600005798	-	-	-	115,401	78,597	154,404	285,429	123,134	213,335	170,579	174,857	266,958
Illinois Funds - MM - Reconciling		-	-	-	62,426	75,772	13,742	-	129,093	72,299	114,182	113,081	-
		<u>473,368</u>	<u>495,409</u>	<u>467,339</u>	<u>511,335</u>	<u>286,602</u>	<u>294,621</u>	<u>428,167</u>	<u>579,075</u>	<u>412,346</u>	<u>470,632</u>	<u>591,115</u>	<u>502,850</u>
Total		<u>483,368</u>	<u>504,994</u>	<u>488,179</u>	<u>520,910</u>	<u>296,602</u>	<u>294,971</u>	<u>442,101</u>	<u>586,336</u>	<u>434,866</u>	<u>493,152</u>	<u>600,690</u>	<u>512,850</u>
<u>Contributions</u>													
Current Tax - Village		134,697	12,274	4,604	60,600	-	36,176	154,527	138,041	72,299	114,182	113,081	(34,490)
Contributions - Current Year		12,778	13,279	13,148	13,098	13,346	13,742	12,720	13,947	13,197	13,098	13,098	13,346
Contributions - Prior Year		-	-	370	-	-	-	-	-	-	-	-	-
		<u>147,475</u>	<u>25,553</u>	<u>18,122</u>	<u>73,698</u>	<u>13,346</u>	<u>49,918</u>	<u>167,247</u>	<u>151,988</u>	<u>85,496</u>	<u>127,280</u>	<u>126,179</u>	<u>(21,144)</u>
<u>Expenses</u>													
Pension Benefits		34,461	34,629	35,566	35,566	35,566	35,566	35,566	35,566	35,566	35,566	35,566	35,566
Refunds/Transfers of Service		-	-	-	-	838	-	-	-	-	-	-	-
Administration		12,842	1,390	-	11,680	-	10,260	850	2,739	1,300	17,645	425	830
		<u>47,303</u>	<u>36,019</u>	<u>35,566</u>	<u>47,246</u>	<u>36,404</u>	<u>45,826</u>	<u>36,416</u>	<u>38,305</u>	<u>36,866</u>	<u>53,211</u>	<u>35,991</u>	<u>36,396</u>
Total Contributions less Expenses		<u>100,172</u>	<u>(10,466)</u>	<u>(17,444)</u>	<u>26,452</u>	<u>(23,058)</u>	<u>4,092</u>	<u>130,831</u>	<u>113,683</u>	<u>48,630</u>	<u>74,069</u>	<u>90,188</u>	<u>(57,540)</u>

See Accountants' Compilation Report

Barrington Hills Police Pension Fund

Cash Analysis Summary



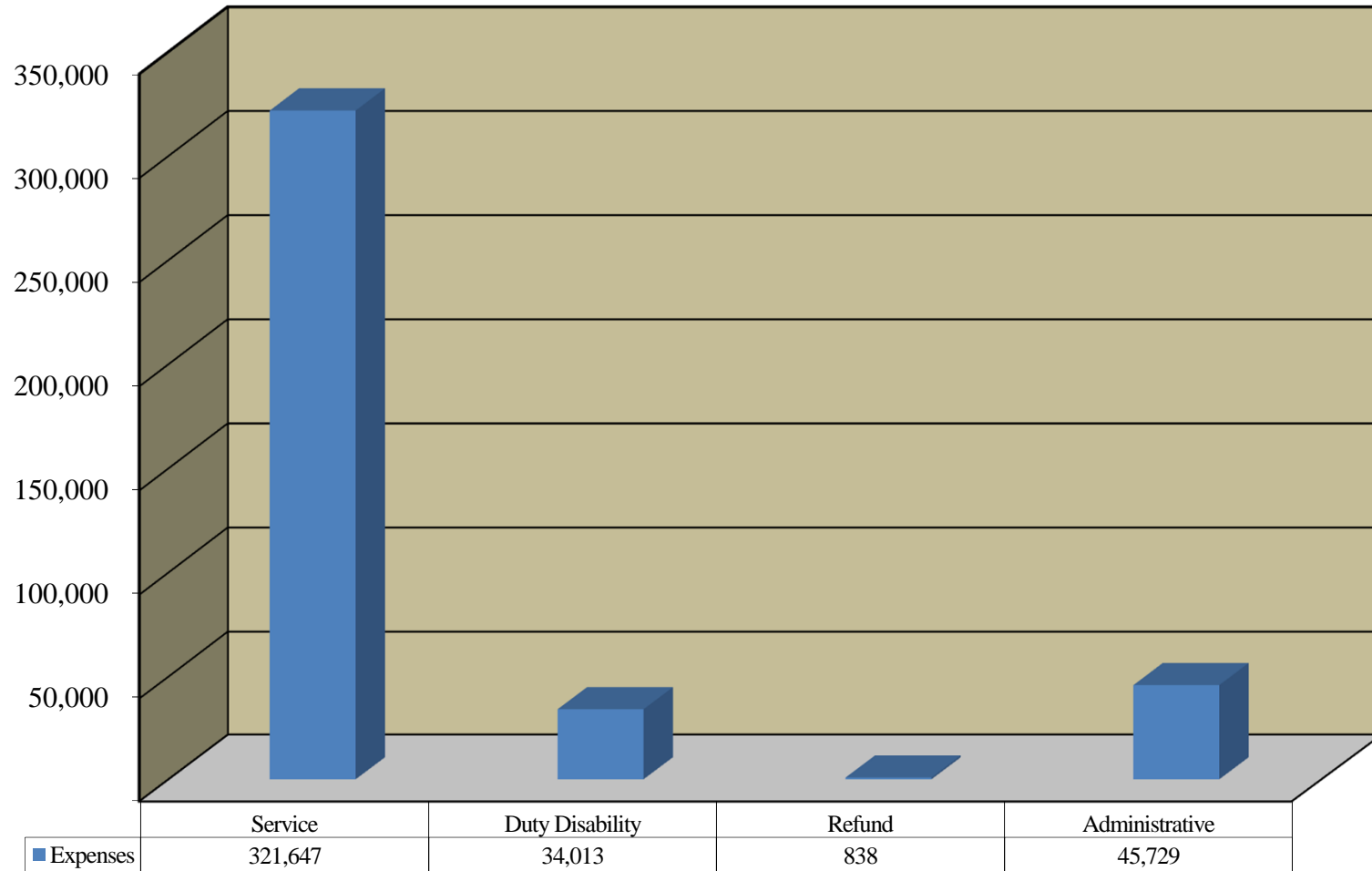
Barrington Hills Police Pension Fund

Revenue Report as of October 31, 2016

	<u>Received this Month</u>	<u>Received this Year</u>
<u>Contributions</u>		
Contributions - Municipal		
41-210-00 - Current Tax - Village	\$ (34,489.99)	659,020.48
	<u>(34,489.99)</u>	<u>659,020.48</u>
Contributions - Members		
41-410-00 - Contributions - Current Year	13,345.92	132,740.67
41-420-00 - Contributions - Prior Year	0.00	369.63
	<u>13,345.92</u>	<u>133,110.30</u>
Total Contributions	<u>(21,144.07)</u>	<u>792,130.78</u>
<u>Investment Income</u>		
Interest and Dividends		
43-103-01 - Illinois Funds - Money Market #151600005798	0.00	69.07
43-106-01 - Illinois Funds - Money Market #1600005798	57.10	387.73
43-252-01 - Schwab - Fixed Income #7469-8825	3,486.21	45,370.48
43-550-03 - Schwab - Stock Equities #1225-7340	1,219.53	61,510.43
	<u>4,762.84</u>	<u>107,337.71</u>
Gains and Losses		
44-252-01 - Schwab - Fixed Income #7469-8825	(29,302.99)	66,543.17
44-550-03 - Schwab - Stock Equities #1225-7340	(82,512.37)	86,581.50
	<u>(111,815.36)</u>	<u>153,124.67</u>
Other Income		
45-200-00 - Accrued Interest	3,107.27	8,766.54
49-000-01 - Other Income	0.00	50.00
	<u>3,107.27</u>	<u>8,816.54</u>
Total Investment Income	<u>(103,945.25)</u>	<u>269,278.92</u>
Total Revenue	<u>(125,089.32)</u>	<u>1,061,409.70</u>

Barrington Hills Police Pension Fund

Pension Benefits and Expenses



Barrington Hills Police Pension Fund

Expense Report as of October 31, 2016

	<u>Expended this Month</u>	<u>Expended this Year</u>
<u>Pensions and Benefits</u>		
51-020-00 - Service Pensions	\$ 32,164.68	321,646.80
51-040-00 - Duty Disability Pensions	3,401.34	34,013.40
51-100-00 - Refund of Contributions	0.00	837.61
Total Pensions and Benefits	<u>35,566.02</u>	<u>356,497.81</u>
<u>Administrative</u>		
Professional Services		
52-170-01 - Actuarial Services	0.00	3,500.00
52-170-03 - Accounting & Bookkeeping Services	0.00	5,650.00
52-170-04 - Medical Services	0.00	1,138.00
52-170-05 - Legal Services	0.00	13,114.09
	<u>0.00</u>	<u>23,402.09</u>
Investment		
52-190-01 - Investment Manager/Advisor Fees	0.00	18,351.13
	<u>0.00</u>	<u>18,351.13</u>
Other Expense		
52-290-25 - Conference/Seminar Fees	830.00	1,580.00
52-290-26 - Association Dues	0.00	795.00
52-290-34 - IDOI Filing Fee Expense	0.00	1,601.14
	<u>830.00</u>	<u>3,976.14</u>
Total Administrative	<u>830.00</u>	<u>45,729.36</u>
Total Expenses	<u>36,396.02</u>	<u>402,227.17</u>

**Barrington Hills Police Pension Fund
Member Contribution Report
As of Month Ended October 31, 2016**

Name	Thru Prior Fiscal Year	Current Fiscal Year	Service Purchase	Refunds	Total Contributions
Baird, Brian D.	\$ 95,579.47	7,682.68	0.00	0.00	103,262.15
Borck, Todd M.	111,280.06	8,990.28	0.00	0.00	120,270.34
Caputo, Dominic V.	128,419.57	7,757.01	0.00	0.00	136,176.58
Colditz, Joseph S.	126,054.19	9,665.68	0.00	0.00	135,719.87
Currie, Jason D.	46,684.28	7,608.35	0.00	0.00	54,292.63
Deutschle, Gary A.	75,256.24	7,558.80	0.00	0.00	82,815.04
Hensler, Jeremy J.	80,270.08	7,657.90	0.00	0.00	87,927.98
Johnson, Mark E.	64,866.25	7,608.35	0.00	0.00	72,474.60
Kann, David M.	111,849.99	8,990.28	0.00	0.00	120,840.27
McKinney, Patrick J.	80,507.21	7,657.90	0.00	0.00	88,165.11
Parada, Sabas N.	72,282.97	7,657.90	0.00	0.00	79,940.87
Riedel, Ronald W.	119,025.22	8,990.28	0.00	0.00	128,015.50
Ruffin, Ronald L.	78,493.07	7,657.90	0.00	0.00	86,150.97
Semelsberger, Richard W.	149,040.28	10,331.20	0.00	0.00	159,371.48
Stokes, Erik E.	107,993.54	7,682.68	369.63	0.00	116,045.85
Underwood, Curt A.	127,848.27	9,243.48	0.00	0.00	137,091.75
	1,575,450.69	132,740.67	369.63	0.00	1,708,560.99

Inactive/Terminated Members

Hoffelt, Vivian	837.61	0.00	0.00	(837.61)	0.00
Total	1,576,288.30	132,740.67	369.63	(837.61)	1,708,560.99

Service Purchases

Name - Type of Purchase	41-420-00 Prior Year Contributions	41-440-00 Interest from Members	41-450-00 Other Member Revenue	Total
Stokes, Erik E. - 2015 Correction - Principal	369.63	0.00	0.00	369.63
Total	369.63	0.00	0.00	369.63

Batches 22483

Barrington Hills Police Pension Fund

Multiple Batch Report

Check Date 10/31/2016

SSN	Family ID	Employee Name Alt Payee Name	ACH	Check #	Net Amount	Member Gross	Federal Tax
<u>Duty Disability</u>							
***-**-1358	100511	Fernandez, Alexander	<input checked="" type="checkbox"/>	0	\$3,401.34	\$3,401.34	\$0.00
		***-**-1358 Subtotal:			\$3,401.34	\$3,401.34	\$0.00
		Duty Disability Subtotal:			\$3,401.34	\$3,401.34	\$0.00
<u>Service</u>							
***-**-1074	100513	Gallagher, Michael B.	<input checked="" type="checkbox"/>	0	\$4,789.44	\$5,770.91	\$981.47
		***-**-1074 Subtotal:			\$4,789.44	\$5,770.91	\$981.47
***-**-2873	103734	Hammelmann, Gary A.	<input checked="" type="checkbox"/>	0	\$5,243.14	\$5,951.73	\$708.59
		***-**-2873 Subtotal:			\$5,243.14	\$5,951.73	\$708.59
***-**-1667	103733	Murphy, Michael N.	<input checked="" type="checkbox"/>	0	\$6,683.72	\$8,404.10	\$1,720.38
		***-**-1667 Subtotal:			\$6,683.72	\$8,404.10	\$1,720.38
***-**-6816	100512	Prinner, Terry L.	<input checked="" type="checkbox"/>	0	\$4,416.95	\$5,356.91	\$939.96
		***-**-6816 Subtotal:			\$4,416.95	\$5,356.91	\$939.96
***-**-0193	100510	Schuld, Alfred W.	<input checked="" type="checkbox"/>	0	\$5,763.04	\$6,681.03	\$917.99
		***-**-0193 Subtotal:			\$5,763.04	\$6,681.03	\$917.99

See Accountants' Compilation Report

Batches 22483

Barrington Hills Police Pension Fund

Multiple Batch Report

Check Date 10/31/2016

SSN	Family ID	Employee Name Alt Payee Name	ACH	Check #	Net Amount	Member Gross	Federal Tax
Service Subtotal:					\$26,896.29	\$32,164.68	\$5,268.39

Totals

ACH Flag	Payments	Net Payment Total	Gross	Federal Tax
Yes	6	\$30,297.63	\$35,566.02	\$5,268.39
No	0	\$0.00	\$0.00	\$0.00
Grand Total	6	\$30,297.63	\$35,566.02	\$5,268.39

Barrington Hills Police Pension Fund

Quarterly Vendor Check Report

All Bank Accounts
August 1, 2016 - October 31, 2016

Check Date	Check Number	Vendor Name	Invoice Amount	Check Amount
08/01/16	30078	Robbins Schwartz Nicholas Lifton		
		52-170-05 Board of Governance	711.25	
		52-170-05 Board of Governance Past Due	1,494.64	
		52-170-05 Fernandez Disability	3,590.40	
		52-170-05 Fernandez Disability Past Due	102.50	
		52-170-05 Village Audit Request	358.75	
		ACH Amount (Direct Deposit)		<u>6,257.54</u>
08/01/16	30079	Wall & Associates		
		52-190-01 2Q16 Investment Manager/Advisor Fee	6,262.65	
		ACH Amount (Direct Deposit)		<u>6,262.65</u>
08/22/16	30081	Lauterbach & Amen, LLP		
		52-170-01 #15950 FYE15 GASB 67/68	1,750.00	
		52-170-01 #15950 FYE15 Tax Levy	1,750.00	
		52-170-03 #17177 FYE15 IDOI	1,200.00	
		52-170-03 #17222 07/16 Accounting Service	380.00	
		52-170-03 #17222 07/16 Payroll Service	45.00	
		ACH Amount (Direct Deposit)		<u>5,125.00</u>
08/31/16	30080	Internal Revenue Service		
		20-230-00 Internal Revenue Service	5,268.39	
		ACH Amount (Direct Deposit)		<u>5,268.39</u>
09/29/16	30084	Lauterbach & Amen, LLP		
		52-170-03 #17796 08/16 Accounting Service	380.00	
		52-170-03 #17796 08/16 Payroll Service	45.00	
		ACH Amount (Direct Deposit)		<u>425.00</u>
09/30/16	30083	Internal Revenue Service		
		20-230-00 Internal Revenue Service	5,268.39	
		ACH Amount (Direct Deposit)		<u>5,268.39</u>
10/03/16	30085	IPPPFA		
		52-290-25 2016 Fall Registration	830.00	
		52-290-25 Gary Hammelmann & Todd Borck	0.00	
		ACH Amount (Direct Deposit)		<u>830.00</u>
10/31/16	30086	Internal Revenue Service		
		20-230-00 Internal Revenue Service	5,268.39	
		ACH Amount (Direct Deposit)		<u>5,268.39</u>
		Total Payments		<u><u>34,705.36</u></u>

Performance Summary

Net of Fees	Date Range 10/1/2016 - 10/31/2016	Client Name Barrington Hills Police Pension Fund	Account Name Aggregated Accounts	Account Number	Currency USD
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Portfolio Summary

Beginning Market Value	9,119,528.22
Beginning Accrued Interest	18,220.95
Additions	128,864.94
Withdrawals	-36,821.02
Period Realized Gains/Losses ³	0.00
Period Unrealized Gains/Losses ²	-108,072.67
Interest Income	3,544.16
Dividend Income	1,218.68
Management Fees	0.00
Ending Market Value	9,108,262.31
Ending Accrued Interest	21,008.26
Total Gain after Management Fees	-100,522.52
Time Weighted Return %	-1.10
Benchmark Return %	-0.96
Average Annualized Return %	-
Annualized Benchmark Return %	-

Total Portfolio	1 Mo	3 Mo	YTD	1 Yr	3 Yr	5 Yr
Time Weighted Return % ¹	-1.10	-1.06	3.27	2.06	3.38	4.48
40% S&P 500 55% BC Inter. Gov. Credit & 5% TBills % ¹	-0.96	-0.96	4.56	3.69	4.99	6.70
+/- Benchmark %	-0.14	-0.11	-1.29	-1.62	-1.61	-2.22

1. Returns are annualized for periods greater than 1 year.

2. Period Unrealized Gains/Losses--Unrealized Gains/Losses of all securities held in account(s) based on market values at the end of the day before the first date of the report. For purchases made during the report period, the unrealized gain/loss is based on cost basis of those purchases.

3. Period Realized Gains/Losses--Realized Gains/Losses generated by all closing positions during the report period based on market value at the end of the day before the first date of the report. For purchases made during the report period, the realized gain/loss is based on cost basis of those purchases.

Barrington Hills Police Pension Fund: Aggregated Accounts

Portfolio Current Value

by Security Type

					Date	Account Number	Report Currency	
					10/31/2016		USD	
Security Name	Symbol	Units	Unit Cost	Total Cost	Price	Market Value	Percent Asset	Current Yield
Cash		-	-	235,892.33	-	235,892.33	2.58	0.00
Sweep Account		235,892.330	1.00	235,892.33	1.00	235,892.33	2.58	-
Exchange-Traded Fund		-	-	3,738,414.92	-	3,822,686.12	41.87	2.16
First Trust Utilities AlphaDEX® ETF	FXU	2,152.000	25.51	54,893.43	26.19	56,361.10	0.62	2.68
iShares MSCI EAFE	EFA	6,829.000	63.57	434,141.72	57.82	394,852.78	4.33	2.91
iShares MSCI Emerging Markets	EEM	5,340.000	37.57	200,632.75	37.14	198,327.60	2.17	2.06
iShares MSCI Germany	EWG	7,246.000	25.51	184,838.47	25.91	187,743.86	2.06	2.37
iShares US Aerospace & Defense	ITA	1,170.000	132.38	154,881.27	130.27	152,415.90	1.67	0.93
iShares US Basic Materials	IYM	1,084.000	77.41	83,908.06	77.48	83,988.32	0.92	1.71
iShares US Energy	IYE	3,641.000	36.65	133,427.47	37.62	136,974.42	1.50	2.50
iShares US Medical Devices	IHI	1,642.000	144.35	237,025.57	134.88	221,472.96	2.43	1.06
iShares US Technology	IYW	1,931.000	116.72	225,395.27	118.59	228,997.29	2.51	1.17
iShares US Telecommunications	IYZ	2,756.000	30.72	84,664.63	31.40	86,538.40	0.95	1.91
PowerShares DWA Consumer Staples Mom ETF	PSL	2,701.000	58.58	158,233.53	54.92	148,339.19	1.62	1.13
PowerShares Dynamic Retail ETF	PMR	4,207.000	37.04	155,835.39	34.36	144,552.52	1.58	0.84
PowerShares KBW High Div Yld Fincl ETF	KBWD	9,038.000	21.01	189,895.09	21.48	194,136.24	2.13	9.03
SPDR® Dow Jones REIT ETF	RWR	543.000	99.55	54,053.58	91.86	49,879.98	0.55	3.84
SPDR® S&P Oil & Gas Explor & Prodn ETF	XOP	2,035.000	37.61	76,544.08	35.35	71,937.25	0.79	1.08
Vanguard Consumer Discretionary ETF	VCR	1,839.000	114.73	210,995.11	122.67	225,590.13	2.47	1.48
Vanguard Consumer Staples ETF	VDC	1,084.000	130.51	141,473.53	135.81	147,218.04	1.61	2.31
Vanguard Financials ETF	VFH	5,981.000	45.91	274,562.82	50.28	300,724.68	3.29	2.13

Barrington Hills Police Pension Fund: Aggregated Accounts

Portfolio Current Value

by Security Type

					Date	Account Number	Report Currency	
					10/31/2016		USD	
Security Name	Symbol	Units	Unit Cost	Total Cost	Price	Market Value	Percent Asset	Current Yield
Vanguard Health Care ETF	VHT	1,761.000	119.75	210,872.01	123.35	217,219.35	2.38	1.46
Vanguard Industrials ETF	VIS	1,401.000	99.74	139,733.69	108.47	151,966.47	1.66	1.94
Vanguard Information Technology ETF	VGT	3,537.000	93.98	332,407.47	119.72	423,449.64	4.64	1.31
Fixed Income		-	-	4,728,939.59	-	4,803,734.39	52.62	1.53
3M CO 2% DUE 06/26/22	88579YAF8	200,000.000	97.03	194,054.60	100.68	201,368.60	2.22	1.99
Accrued Interest						1,388.89		
APPLE INC 2.4% DUE 05/03/23	037833AK6	200,000.000	95.33	190,665.20	100.43	200,851.40	2.23	2.39
Accrued Interest						2,413.33		
CHEVRON CORP 2.355% DUE 12/05/22	166764AB6	200,000.000	97.15	194,291.39	100.70	201,396.20	2.23	2.34
Accrued Interest						1,805.50		
FED HOME LN BK 1.875% DUE 03/13/20	313378J77	500,000.000	97.62	488,118.00	102.37	511,858.00	5.62	1.83
Accrued Interest						1,250.00		
FHLB 1.125% DUE 07/14/21	3130A8QS5	1,150,000.000	99.63	1,145,753.50	98.75	1,135,568.65	12.48	1.14
Accrued Interest						3,881.25		
FNMA 1.625% DUE 11/27/18	3135G0YT4	500,000.000	100.63	503,165.50	101.36	506,776.00	5.59	1.60
Accrued Interest						3,475.69		
MICROSOFT CORP 2.375% DUE 05/01/23	594918AT1	200,000.000	98.41	196,818.19	101.48	202,968.80	2.25	2.34
Accrued Interest						2,375.00		
ORACLE CORP 2.4% DUE 09/15/23	68389XBL8	200,000.000	100.75	201,499.40	99.69	199,387.20	2.20	2.41
Accrued Interest						1,626.67		
TENNESSEE VALLEY 1.875% DUE 08/15/22	880591EN8	665,000.000	100.69	669,600.51	100.64	669,261.98	7.36	1.86

Barrington Hills Police Pension Fund: Aggregated Accounts

Portfolio Current Value

by Security Type

					Date 10/31/2016	Account Number	Report Currency USD		
Security Name	Symbol	Units	Unit Cost	Total Cost	Price	Market Value	Percent Asset	Current Yield	
Accrued Interest						2,666.93			
US TREAS NT 0.625% DUE 04/30/18	912828UZ1	755,000.000	98.77	745,703.30	99.75	753,112.50	8.25	0.63	
WAL-MART STORES 1.125% DUE 04/11/18	931142DF7	200,000.000	99.64	199,270.00	100.09	200,176.80	2.19	1.12	
Accrued Interest						125.00			
Money Market Fund		-	-	269,947.73	-	266,957.73	2.92	0.00	
Illinois Funds Money Fund	IPTIP	266,957.730	1.01	269,947.73	1.00	266,957.73	2.92	-	
Total Portfolio		-	-	8,973,194.57	-	9,129,270.57	100.00	1.81	

Performance Summary

Net of Fees	Date Range 10/1/2016 - 10/31/2016	Client Name Barrington Hills Police Pension Fund	Account Name Board Liquidity	Account Number	Currency USD
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Portfolio Summary

Beginning Market Value	174,856.71
Beginning Accrued Interest	0.00
Additions	128,864.94
Withdrawals	-36,821.02
Period Realized Gains/Losses ³	0.00
Period Unrealized Gains/Losses ²	0.00
Interest Income	57.10
Dividend Income	0.00
Management Fees	0.00
Ending Market Value	266,957.73
Ending Accrued Interest	0.00
Total Gain after Management Fees	57.10
Time Weighted Return %	0.02
Benchmark Return %	0.03
Average Annualized Return %	-
Annualized Benchmark Return %	-

Total Portfolio	1 Mo	3 Mo	YTD	1 Yr	3 Yr	5 Yr
Time Weighted Return % ¹	0.02	0.08	0.26	0.28	0.11	0.09
Citi Treasury Bill 3 Mon USD % ¹	0.03	0.07	0.21	0.22	0.09	0.08
+/- Benchmark %	0.00	0.01	0.05	0.05	0.01	0.01

1. Returns are annualized for periods greater than 1 year.

2. Period Unrealized Gains/Losses--Unrealized Gains/Losses of all securities held in account(s) based on market values at the end of the day before the first date of the report. For purchases made during the report period, the unrealized gain/loss is based on cost basis of those purchases.

3. Period Realized Gains/Losses--Realized Gains/Losses generated by all closing positions during the report period based on market value at the end of the day before the first date of the report. For purchases made during the report period, the realized gain/loss is based on cost basis of those purchases.

Barrington Hills Police Pension Fund: Board Liquidity

Portfolio Current Value

by Security Type

Date
10/31/2016

Account Number

Report Currency
USD

Security Name	Symbol	Units	Unit Cost	Total Cost	Price	Market Value	Percent Asset	Current Yield
Money Market Fund		-	-	269,947.73	-	266,957.73	100.00	0.00
Illinois Funds Money Fund	IPTIP	266,957.730	1.01	269,947.73	1.00	266,957.73	100.00	-
Total Portfolio		-	-	269,947.73	-	266,957.73	100.00	0.00

Performance Summary

Net of Fees	Date Range	Client Name	Account Name	Account Number	Currency
	10/1/2016 - 10/31/2016	Barrington Hills Police Pension Fund	ETF Global Equity	12257340	USD

Portfolio Summary

Beginning Market Value	4,003,790.21
Beginning Accrued Interest	0.00
Additions	0.00
Withdrawals	0.00
Period Realized Gains/Losses ³	0.00
Period Unrealized Gains/Losses ²	-82,512.38
Interest Income	0.85
Dividend Income	1,218.68
Management Fees	0.00
Ending Market Value	3,922,497.37
Ending Accrued Interest	0.00
Total Gain after Management Fees	-81,292.84
Time Weighted Return %	-2.03
Benchmark Return %	-2.14
Average Annualized Return %	-
Annualized Benchmark Return %	-

Total Portfolio	1 Mo	3 Mo	YTD	1 Yr	3 Yr	5 Yr
Time Weighted Return % ¹	-2.03	-1.72	3.63	1.47	5.42	-
80% R3K & 20% EAFE (net) % ¹	-2.14	-1.56	4.60	2.74	6.21	-
+/- Benchmark %	0.11	-0.15	-0.97	-1.27	-0.79	-
65% R3K & 35% EAFE % ¹	-2.12	-1.41	3.67	1.61	4.78	-
+/- Benchmark %	0.09	-0.30	-0.04	-0.14	0.63	-
S&P 500 TR USD % ¹	-1.82	-1.67	5.87	4.51	8.84	-
+/- Benchmark %	-0.21	-0.05	-2.23	-3.04	-3.42	-

1. Returns are annualized for periods greater than 1 year.

2. Period Unrealized Gains/Losses--Unrealized Gains/Losses of all securities held in account(s) based on market values at the end of the day before the first date of the report. For purchases made during the report period, the unrealized gain/loss is based on cost basis of those purchases.

3. Period Realized Gains/Losses--Realized Gains/Losses generated by all closing positions during the report period based on market value at the end of the day before the first date of the report. For purchases made during the report period, the realized gain/loss is based on cost basis of those purchases.

Barrington Hills Police Pension Fund: ETF Global Equity

Portfolio Current Value

by Security Type

					Date	Account Number	Report Currency	
					10/31/2016	12257340	USD	
Security Name	Symbol	Units	Unit Cost	Total Cost	Price	Market Value	Percent Asset	Current Yield
Cash		-	-	99,811.25	-	99,811.25	2.54	0.00
Sweep Account		99,811.250	1.00	99,811.25	1.00	99,811.25	2.54	-
Exchange-Traded Fund		-	-	3,738,414.92	-	3,822,686.12	97.46	2.16
First Trust Utilities AlphaDEX® ETF	FXU	2,152.000	25.51	54,893.43	26.19	56,361.10	1.44	2.68
iShares MSCI EAFE	EFA	6,829.000	63.57	434,141.72	57.82	394,852.78	10.07	2.91
iShares MSCI Emerging Markets	EEM	5,340.000	37.57	200,632.75	37.14	198,327.60	5.06	2.06
iShares MSCI Germany	EWG	7,246.000	25.51	184,838.47	25.91	187,743.86	4.79	2.37
iShares US Aerospace & Defense	ITA	1,170.000	132.38	154,881.27	130.27	152,415.90	3.89	0.93
iShares US Basic Materials	IYM	1,084.000	77.41	83,908.06	77.48	83,988.32	2.14	1.71
iShares US Energy	IYE	3,641.000	36.65	133,427.47	37.62	136,974.42	3.49	2.50
iShares US Medical Devices	IHI	1,642.000	144.35	237,025.57	134.88	221,472.96	5.65	1.06
iShares US Technology	IYW	1,931.000	116.72	225,395.27	118.59	228,997.29	5.84	1.17
iShares US Telecommunications	IYZ	2,756.000	30.72	84,664.63	31.40	86,538.40	2.21	1.91
PowerShares DWA Consumer Staples Mom ETF	PSL	2,701.000	58.58	158,233.53	54.92	148,339.19	3.78	1.13
PowerShares Dynamic Retail ETF	PMR	4,207.000	37.04	155,835.39	34.36	144,552.52	3.69	0.84
PowerShares KBW High Div Yld Fincl ETF	KBWD	9,038.000	21.01	189,895.09	21.48	194,136.24	4.95	9.03
SPDR® Dow Jones REIT ETF	RWR	543.000	99.55	54,053.58	91.86	49,879.98	1.27	3.84
SPDR® S&P Oil & Gas Explor & Prodn ETF	XOP	2,035.000	37.61	76,544.08	35.35	71,937.25	1.83	1.08
Vanguard Consumer Discretionary ETF	VCR	1,839.000	114.73	210,995.11	122.67	225,590.13	5.75	1.48
Vanguard Consumer Staples ETF	VDC	1,084.000	130.51	141,473.53	135.81	147,218.04	3.75	2.31
Vanguard Financials ETF	VFH	5,981.000	45.91	274,562.82	50.28	300,724.68	7.67	2.13

Barrington Hills Police Pension Fund: ETF Global Equity

Portfolio Current Value

by Security Type

					Date	Account Number	Report Currency	
					10/31/2016	12257340	USD	
Security Name	Symbol	Units	Unit Cost	Total Cost	Price	Market Value	Percent Asset	Current Yield
Vanguard Health Care ETF	VHT	1,761.000	119.75	210,872.01	123.35	217,219.35	5.54	1.46
Vanguard Industrials ETF	VIS	1,401.000	99.74	139,733.69	108.47	151,966.47	3.87	1.94
Vanguard Information Technology ETF	VGT	3,537.000	93.98	332,407.47	119.72	423,449.64	10.80	1.31
Total Portfolio		-	-	3,838,226.17	-	3,922,497.37	100.00	2.16

Performance Summary

Net of Fees	Date Range	Client Name	Account Name	Account Number	Currency
	10/1/2016 - 10/31/2016	Barrington Hills Police Pension Fund	Fixed Income	74698825	USD

Portfolio Summary

Beginning Market Value	4,940,881.30
Beginning Accrued Interest	18,220.95
Additions	0.00
Withdrawals	0.00
Period Realized Gains/Losses ³	0.00
Period Unrealized Gains/Losses ²	-25,560.29
Interest Income	3,486.21
Dividend Income	0.00
Management Fees	0.00
Ending Market Value	4,918,807.21
Ending Accrued Interest	21,008.26
Total Gain after Management Fees	-19,286.78
Time Weighted Return %	-0.39
Benchmark Return %	-0.41
Average Annualized Return %	-
Annualized Benchmark Return %	-

Total Portfolio	1 Mo	3 Mo	YTD	1 Yr	3 Yr	5 Yr
Time Weighted Return % ¹	-0.39	-0.57	2.80	2.26	2.21	1.87
BBgBarc US Govt/Credit Interm TR USD % ¹	-0.41	-0.54	3.81	3.19	2.44	2.30
+/- Benchmark %	0.02	-0.03	-1.01	-0.93	-0.23	-0.42
BBgBarc US Agency Interm TR USD % ¹	-0.19	-0.20	2.07	1.64	1.64	1.39
+/- Benchmark %	-0.20	-0.37	0.73	0.63	0.58	0.49
BBgBarc US Agg Interm TR USD % ¹	-0.37	-0.33	3.72	3.24	2.74	2.44
+/- Benchmark %	-0.02	-0.24	-0.92	-0.98	-0.52	-0.56

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2. Period Unrealized Gains/Losses--Unrealized Gains/Losses of all securities held in account(s) based on market values at the end of the day before the first date of the report. For purchases made during the report period, the unrealized gain/loss is based on cost basis of those purchases.

3. Period Realized Gains/Losses--Realized Gains/Losses generated by all closing positions during the report period based on market value at the end of the day before the first date of the report. For purchases made during the report period, the realized gain/loss is based on cost basis of those purchases.

Barrington Hills Police Pension Fund: Fixed Income

Portfolio Current Value

by Security Type

Date
10/31/2016

Account Number
74698825

Report Currency
USD

Security Name	Symbol	Units	Unit Cost	Total Cost	Price	Market Value	Percent Asset	Current Yield
Cash		-	-	136,081.08	-	136,081.08	2.75	0.00
Sweep Account		136,081.080	1.00	136,081.08	1.00	136,081.08	2.75	-
Fixed Income		-	-	4,728,939.59	-	4,803,734.39	97.25	1.53
3M CO 2% DUE 06/26/22	88579YAF8	200,000.000	97.03	194,054.60	100.68	201,368.60	4.10	1.99
Accrued Interest						1,388.89		
APPLE INC 2.4% DUE 05/03/23	037833AK6	200,000.000	95.33	190,665.20	100.43	200,851.40	4.11	2.39
Accrued Interest						2,413.33		
CHEVRON CORP 2.355% DUE 12/05/22	166764AB6	200,000.000	97.15	194,291.39	100.70	201,396.20	4.11	2.34
Accrued Interest						1,805.50		
FED HOME LN BK 1.875% DUE 03/13/20	313378J77	500,000.000	97.62	488,118.00	102.37	511,858.00	10.39	1.83
Accrued Interest						1,250.00		
FHLB 1.125% DUE 07/14/21	3130A8QS5	1,150,000.000	99.63	1,145,753.50	98.75	1,135,568.65	23.07	1.14
Accrued Interest						3,881.25		
FNMA 1.625% DUE 11/27/18	3135G0YT4	500,000.000	100.63	503,165.50	101.36	506,776.00	10.33	1.60
Accrued Interest						3,475.69		
MICROSOFT CORP 2.375% DUE 05/01/23	594918AT1	200,000.000	98.41	196,818.19	101.48	202,968.80	4.16	2.34
Accrued Interest						2,375.00		
ORACLE CORP 2.4% DUE 09/15/23	68389XBL8	200,000.000	100.75	201,499.40	99.69	199,387.20	4.07	2.41
Accrued Interest						1,626.67		
TENNESSEE VALLEY 1.875% DUE 08/15/22	880591EN8	665,000.000	100.69	669,600.51	100.64	669,261.98	13.60	1.86
Accrued Interest						2,666.93		

Barrington Hills Police Pension Fund: Fixed Income

Portfolio Current Value

by Security Type

Date
10/31/2016

Account Number
74698825

Report Currency
USD

Security Name	Symbol	Units	Unit Cost	Total Cost	Price	Market Value	Percent Asset	Current Yield
US TREAS NT 0.625% DUE 04/30/18	912828UZ1	755,000.000	98.77	745,703.30	99.75	753,112.50	15.25	0.63
WAL-MART STORES 1.125% DUE 04/11/18	931142DF7	200,000.000	99.64	199,270.00	100.09	200,176.80	4.05	1.12
Accrued Interest						125.00		
Total Portfolio		-	-	4,865,020.67	-	4,939,815.47	100.00	1.53