

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

August 31, 2017

Prepared By



Lauterbach & Amen, LLP

CERTIFIED PUBLIC ACCOUNTANTS

Barrington Hills Police Pension Fund

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Accountants' Compilation Report



September 25, 2017

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 August 31, 2017 and the related statement of changes in net position - modified cash basis for the eight 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 August 31, 2017

Assets

Cash and Cash Equivalents	\$	10,324.33
Investments at Fair Market Value		
Money Market Mutual Funds		209,124.64
Illinois Funds		180,199.26
Fixed Income		5,098,768.37
Mutual Funds		4,433,076.53
Total Cash and Investments		9,931,493.13
Accrued Interest		17,588.06
Due from Municipality		104,362.84
Prepays		2,529.17
		10,055,973.20

Liabilities

Expenses Due/Unpaid		13,693.24
		13,693.24

Net Position Held in Trust for Pension Benefits		10,042,279.96
		10,042,279.96

Barrington Hills Police Pension Fund
Statement of Changes in Net Position - Modified Cash Basis
For the Eight Months Ended August 31, 2017

Additions

Contributions - Municipal	\$ 553,184.15
Contributions - Members	109,064.96
Total Contributions	662,249.11
Investment Income	
Interest and Dividends Earned	101,298.39
Net Change in Fair Value	479,060.87
Total Investment Income	580,359.26
Less Investment Expense	(20,341.26)
Net Investment Income	560,018.00
Total Additions	1,222,267.11

Deductions

Administration	27,367.25
Pension Benefits and Refunds	
Pension Benefits	292,247.68
Refunds	0.00
	0.00
Total Deductions	319,614.93

Change in Position **902,652.18**

Net Position Held in Trust for Pension Benefits

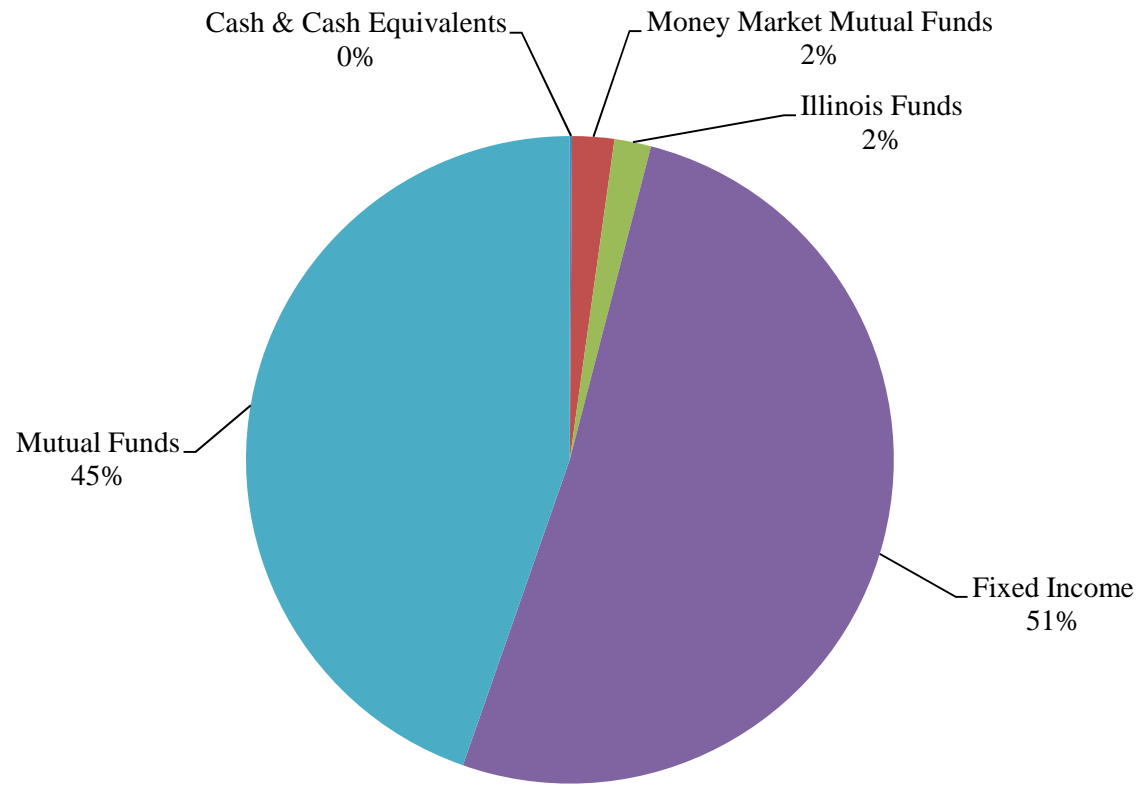
Beginning of Year	9,139,627.78
	9,139,627.78
End of Period	10,042,279.96



Other Supplementary Information

Barrington Hills Police Pension Fund

Cash and Investments



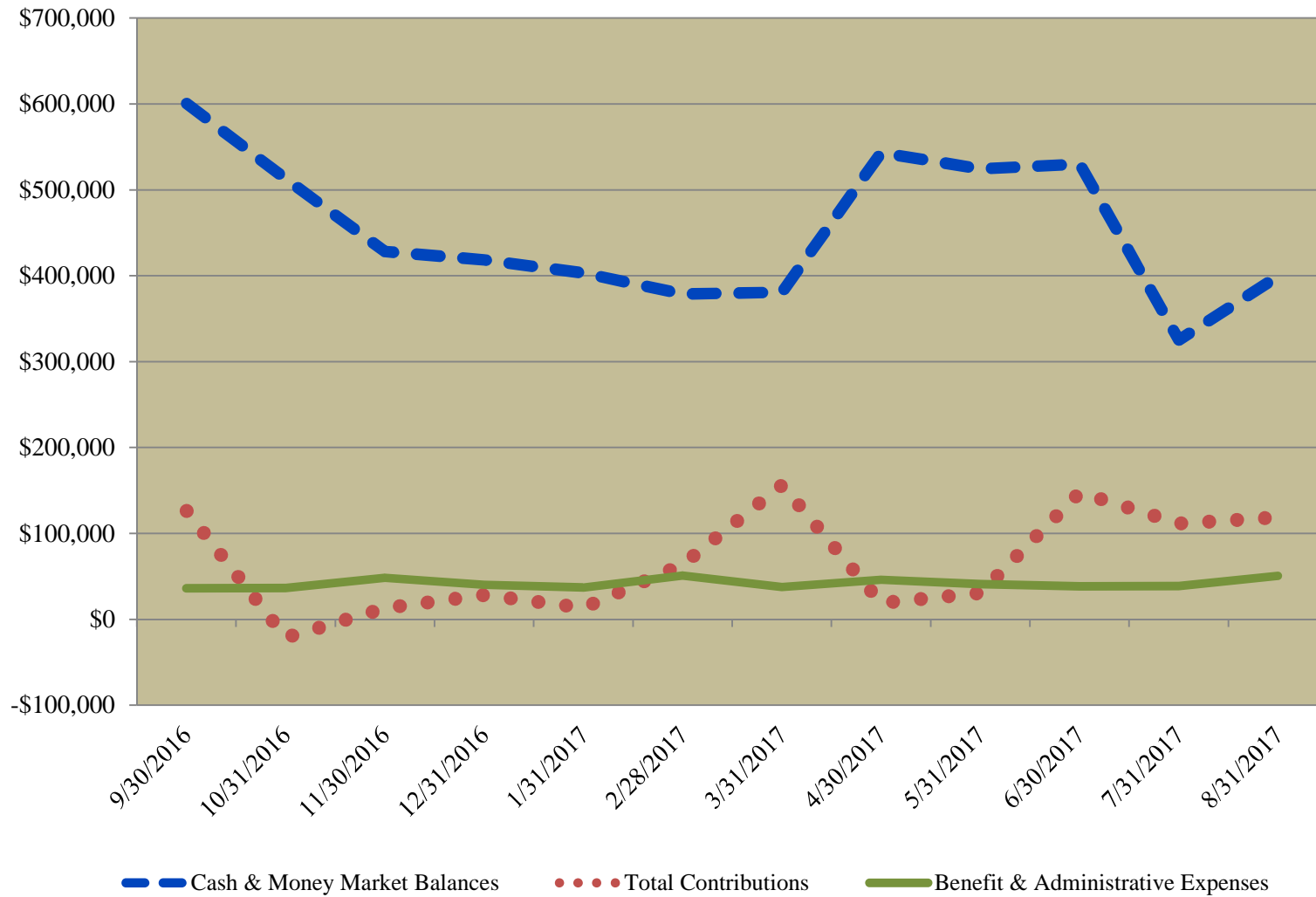
Barrington Hills Police Pension Fund
Cash Analysis Report
For the Twelve Periods Ending August 31, 2017

		<u>09/30/16</u>	<u>10/31/16</u>	<u>11/30/16</u>	<u>12/31/16</u>	<u>01/31/17</u>	<u>02/28/17</u>	<u>03/31/17</u>	<u>04/30/17</u>	<u>05/31/17</u>	<u>06/30/17</u>	<u>07/31/17</u>	<u>08/31/17</u>
<u>Financial Institutions</u>													
Harris Bank - CK	#321-494-7	\$ 9,575	10,000	10,000	10,000	23,501	30,226	29,403	21,131	18,802	21,763	28,636	10,324
		<u>9,575</u>	<u>10,000</u>	<u>10,000</u>	<u>10,000</u>	<u>23,501</u>	<u>30,226</u>	<u>29,403</u>	<u>21,131</u>	<u>18,802</u>	<u>21,763</u>	<u>28,636</u>	<u>10,324</u>
Schwab - MM	#7469-8825	204,585	136,081	98,488	102,845	109,314	121,049	129,044	130,177	314,027	318,417	28,130	89,876
Schwab - MM	#1225-7340	98,592	99,811	101,258	123,592	125,084	126,599	93,709	93,714	93,723	119,188	119,214	119,249
Illinois Funds - MM	#1600005798	174,857	266,958	218,658	182,181	145,312	101,082	128,741	298,307	98,076	70,707	149,391	180,199
Illinois Funds - MM - Reconciling		113,081	-	-	-	-	-	-	-	-	-	-	-
		<u>591,115</u>	<u>502,850</u>	<u>418,404</u>	<u>408,618</u>	<u>379,710</u>	<u>348,730</u>	<u>351,494</u>	<u>522,198</u>	<u>505,826</u>	<u>508,312</u>	<u>296,735</u>	<u>389,324</u>
Total		<u>600,690</u>	<u>512,850</u>	<u>428,404</u>	<u>418,618</u>	<u>403,211</u>	<u>378,956</u>	<u>380,897</u>	<u>543,329</u>	<u>524,628</u>	<u>530,075</u>	<u>325,371</u>	<u>399,648</u>
<u>Contributions</u>													
Current Tax - Village		113,081	(34,490)	-	12,887	-	50,624	142,688	5,202	17,709	133,988	98,610	104,363
Contributions - Current Year		13,098	13,346	13,098	13,197	13,501	13,451	13,748	13,887	13,202	13,750	13,177	14,350
		<u>126,179</u>	<u>(21,144)</u>	<u>13,098</u>	<u>26,084</u>	<u>13,501</u>	<u>64,075</u>	<u>156,436</u>	<u>19,089</u>	<u>30,911</u>	<u>147,738</u>	<u>111,787</u>	<u>118,713</u>
<u>Expenses</u>													
Pension Benefits		35,566	35,566	35,566	35,566	36,531	36,531	36,531	36,531	36,531	36,531	36,531	36,531
Administration		425	830	12,821	4,529	425	14,488	1,070	9,481	4,400	1,690	2,130	14,025
		<u>35,991</u>	<u>36,396</u>	<u>48,387</u>	<u>40,095</u>	<u>36,956</u>	<u>51,019</u>	<u>37,601</u>	<u>46,012</u>	<u>40,931</u>	<u>38,221</u>	<u>38,661</u>	<u>50,556</u>
Total Contributions less Expenses		<u>90,188</u>	<u>(57,540)</u>	<u>(35,289)</u>	<u>(14,011)</u>	<u>(23,455)</u>	<u>13,056</u>	<u>118,835</u>	<u>(26,923)</u>	<u>(10,020)</u>	<u>109,517</u>	<u>73,126</u>	<u>68,157</u>

See Accountants' Compilation Report

Barrington Hills Police Pension Fund

Cash Analysis Summary



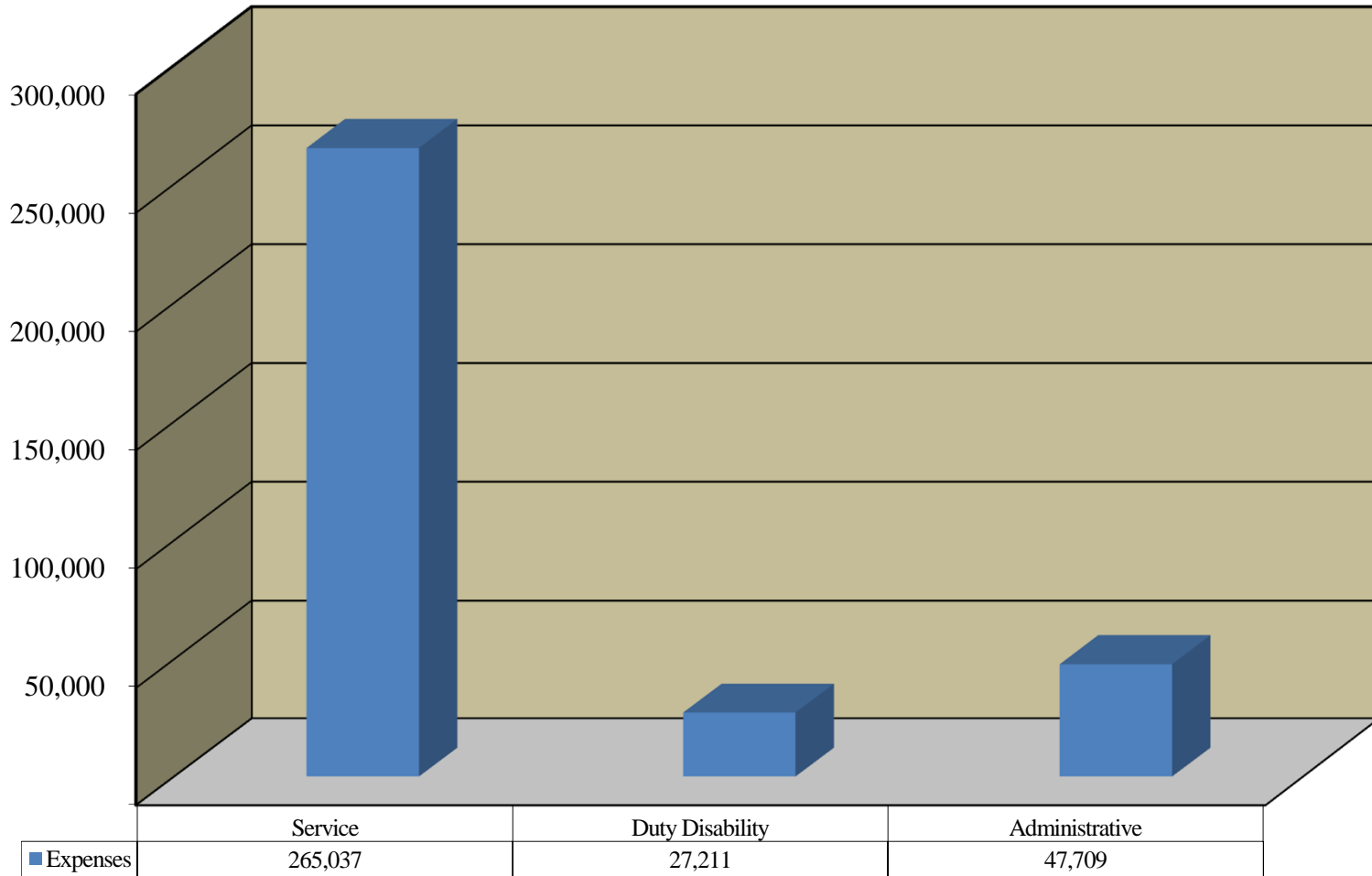
Barrington Hills Police Pension Fund

Revenue Report as of August 31, 2017

	<u>Received this Month</u>	<u>Received this Year</u>
<u>Contributions</u>		
Contributions - Municipal		
41-210-00 - Current Tax - Village	\$ 104,362.84	553,184.15
	<u>104,362.84</u>	<u>553,184.15</u>
Contributions - Members		
41-410-00 - Contributions - Current Year	14,349.50	109,064.96
	<u>14,349.50</u>	<u>109,064.96</u>
Total Contributions	<u>118,712.34</u>	<u>662,249.11</u>
<u>Investment Income</u>		
Interest and Dividends		
43-106-01 - Illinois Funds - Money Market #1600005798	93.08	719.92
43-252-01 - Schwab - Fixed Income #7469-8825	11,745.97	60,898.85
43-550-03 - Schwab - Stock Equities #1225-7340	34.69	45,228.02
	<u>11,873.74</u>	<u>106,846.79</u>
Gains and Losses		
44-252-01 - Schwab - Fixed Income #7469-8825	17,087.92	73,561.34
44-550-03 - Schwab - Stock Equities #1225-7340	5,595.00	405,499.53
	<u>22,682.92</u>	<u>479,060.87</u>
Other Income		
45-200-00 - Accrued Interest	(4,785.54)	(5,548.40)
	<u>(4,785.54)</u>	<u>(5,548.40)</u>
Total Investment Income	<u>29,771.12</u>	<u>580,359.26</u>
Total Revenue	<u>148,483.46</u>	<u>1,242,608.37</u>

Barrington Hills Police Pension Fund

Pension Benefits and Expenses



Barrington Hills Police Pension Fund

Expense Report as of August 31, 2017

	Expended this Month	Expended this Year
<u>Pensions and Benefits</u>		
51-020-00 - Service Pensions	\$ 33,129.62	265,036.96
51-040-00 - Duty Disability Pensions	3,401.34	27,210.72
Total Pensions and Benefits	36,530.96	292,247.68
<u>Administrative</u>		
Professional Services		
52-170-01 - Actuarial Services	0.00	3,500.00
52-170-03 - Accounting & Bookkeeping Services	440.00	5,830.00
52-170-04 - Medical Services	6,681.60	6,681.60
52-170-05 - Legal Services	0.00	6,546.07
	7,121.60	22,557.67
Investment		
52-190-01 - Investment Manager/Advisor Fees	6,903.57	20,341.26
	6,903.57	20,341.26
Other Expense		
52-290-25 - Conference/Seminar Fees	0.00	2,325.00
52-290-26 - Association Dues	0.00	795.00
52-290-34 - IDOI Filing Fee Expense	0.00	1,689.58
	0.00	4,809.58
Total Administrative	14,025.17	47,708.51
Total Expenses	50,556.13	339,956.19

**Barrington Hills Police Pension Fund
Member Contribution Report
As of Month Ended August 31, 2017**

Name	Thru Prior Fiscal Year	Current Fiscal Year	Service Purchase	Refunds	Total Contributions
Baird, Brian D.	\$ 104,773.91	6,198.11	0.00	0.00	110,972.02
Borck, Todd M.	122,043.62	7,394.02	0.00	0.00	129,437.64
Caputo, Dominic V.	137,688.34	6,366.58	0.00	0.00	144,054.92
Colditz, Joseph S.	137,628.23	7,824.32	0.00	0.00	145,452.55
Currie, Jason D.	55,804.39	6,247.66	0.00	0.00	62,052.05
Deutschle, Gary A.	84,425.90	6,198.11	0.00	0.00	90,624.01
Hensler, Jeremy J.	89,439.74	6,297.21	0.00	0.00	95,736.95
Johnson, Mark E.	73,986.36	6,297.21	0.00	0.00	80,283.57
Kann, David M.	122,613.55	7,394.02	0.00	0.00	130,007.57
McKinney, Patrick J.	89,676.87	6,297.21	0.00	0.00	95,974.08
Parada, Sabas N.	81,452.63	6,297.21	0.00	0.00	87,749.84
Riedel, Ronald W.	129,788.78	7,418.79	0.00	0.00	137,207.57
Ruffin, Ronald L.	87,662.73	6,297.21	0.00	0.00	93,959.94
Semelsberger, Richard W.	161,398.08	8,710.36	0.00	0.00	170,108.44
Stokes, Erik E.	117,557.61	2,469.67	0.00	0.00	120,027.28
Thomas, Austin A.	0.00	1,203.89	0.00	0.00	1,203.89
Underwood, Curt A.	138,915.67	7,626.60	0.00	0.00	146,542.27
Walega, Dennis C	0.00	2,526.78	0.00	0.00	2,526.78
Totals	1,734,856.41	109,064.96	0.00	0.00	1,843,921.37

Batches 26495

Barrington Hills Police Pension Fund

Multiple Batch Report

Check Date 8/31/2017

SSN	Family ID	Employee Name Alt Payee Name	ACH? Retro?	Net Amount Check #	Member Gross	Federal Tax
<u>Duty Disability</u>						
***-**-1358	100511	Fernandez, Alexander	<input checked="" type="checkbox"/> <input 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"/> <input type="checkbox"/>	0	\$4,938.27 \$5,944.04	\$1,005.77
				***-**-1074 Subtotal:	\$4,938.27 \$5,944.04	\$1,005.77
***-**-2873	103734	Hammelmann, Gary A.	<input checked="" type="checkbox"/> <input type="checkbox"/>	0	\$5,396.57 \$6,130.28	\$733.71
				***-**-2873 Subtotal:	\$5,396.57 \$6,130.28	\$733.71
***-**-1667	103733	Murphy, Michael N.	<input checked="" type="checkbox"/> <input type="checkbox"/>	0	\$6,871.00 \$8,656.22	\$1,785.22
				***-**-1667 Subtotal:	\$6,871.00 \$8,656.22	\$1,785.22
***-**-6816	100512	Prinner, Terry L.	<input checked="" type="checkbox"/> <input type="checkbox"/>	0	\$4,541.24 \$5,517.62	\$976.38

Batches 26495

Barrington Hills Police Pension Fund

Multiple Batch Report

Check Date 8/31/2017

SSN	Family ID	Employee Name Alt Payee Name	ACH? Retro?	Check #	Net Amount	Member Gross	Federal Tax	
				***-**-6816	Subtotal:	\$4,541.24	\$5,517.62	\$976.38
***-**-0193	100510	Schuld, Alfred W.	<input checked="" type="checkbox"/>	<input type="checkbox"/>		\$5,935.07	\$6,881.46	\$946.39
				0				
				***-**-0193	Subtotal:	\$5,935.07	\$6,881.46	\$946.39
				Service	Subtotal:	\$27,682.15	\$33,129.62	\$5,447.47

Batches 26495

Barrington Hills Police Pension Fund

Multiple Batch Report

Check Date 8/31/2017

SSN	Family ID	Employee Name	ACH?	Retro?	Net Amount	Member Gross	Federal Tax
		Alt Payee Name		Check #			

Totals

ACH Flag	Payments	Net Payment Total	Gross	Federal Tax
Yes	6	\$31,083.49	\$36,530.96	\$5,447.47
No	0	\$0.00	\$0.00	\$0.00
Grand Total	6	\$31,083.49	\$36,530.96	\$5,447.47

Barrington Hills Police Pension Fund

Quarterly Vendor Check Report

All Bank Accounts
June 1, 2017 - August 31, 2017

Date	Check Number	Vendor Name	Invoice Amount	Check Amount
06/23/17	30112	Illinois State Treasurer 52-290-34 FYE18 DOI Fee G10706	1,689.58	Check Amount <u>1,689.58</u>
06/30/17	30111	Internal Revenue Service 20-230-00 Internal Revenue Service	5,447.47	ACH Amount (Direct Deposit) <u>5,447.47</u>
07/10/17	30113	Lauterbach & Amen, LLP 52-170-03 #22234 05/17 Accounting & Benefits	440.00	ACH Amount (Direct Deposit) <u>440.00</u>
07/28/17	30115	Lauterbach & Amen, LLP 52-170-03 #22539 FYE16 IDOI 52-170-03 #22747 06/17 Accounting & Benefits	1,250.00 440.00	ACH Amount (Direct Deposit) <u>1,690.00</u>
07/31/17	30114	Internal Revenue Service 20-230-00 Internal Revenue Service	5,447.47	ACH Amount (Direct Deposit) <u>5,447.47</u>
08/29/17	30119	INSPE Associates, Ltd 52-170-04 IME #53242 Stokes,E 52-170-04 IME #53272 Stokes,E 52-170-04 IME #53382 Stokes,E	2,370.00 2,340.00 1,971.60	Check Amount <u>6,681.60</u>
08/30/17	30117	Lauterbach & Amen, LLP 52-170-03 #23280 07/17 Accounting & Benefits	440.00	ACH Amount (Direct Deposit) <u>440.00</u>
08/30/17	30118	Wall & Associates 52-190-01 2Q17 Management/Advisor Fee	6,903.57	ACH Amount (Direct Deposit) <u>6,903.57</u>
08/31/17	30116	Internal Revenue Service 20-230-00 Internal Revenue Service	5,447.47	ACH Amount (Direct Deposit) <u>5,447.47</u>
			Total Payments	<u><u>34,187.16</u></u>

Performance Summary

Net of Fees	Date Range 8/1/2017 - 8/31/2017	Client Name Barrington Hills Police Pension Fund	Account Name Aggregated Accounts	Account Number	Currency USD
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Portfolio Summary

Beginning Market Value	9,805,896.87
Beginning Accrued Interest	22,296.97
Additions	50,000.00
Withdrawals	0.00
Period Realized Gains/Losses ³	0.00
Period Unrealized Gains/Losses ²	22,682.92
Interest Income	11,780.66
Dividend Income	0.00
Management Fees	0.00
Ending Market Value	9,890,360.45
Ending Accrued Interest	17,563.89
Total Gain after Management Fees	29,730.50
Time Weighted Return %	0.30
Benchmark Return %	0.45
Average Annualized Return %	-
Annualized Benchmark Return %	-

Total Portfolio	1 Mo	3 Mo	YTD	1 Yr	3 Yr	5 Yr
Time Weighted Return % ¹	0.30	1.88	6.33	6.44	4.07	5.03
40% S&P 500 55% BC Inter. Gov. Credit & 5% TBills % ¹	0.45	1.70	6.27	6.78	5.07	6.67
+/- Benchmark %	-0.15	0.19	0.06	-0.35	-1.00	-1.64

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	
					8/31/2017		USD	
Security Name	Symbol	Units	Unit Cost	Total Cost	Price	Market Value	Percent Asset	Current Yield
Cash		-	-	209,124.64	-	209,124.64	2.11	0.00
Sweep Account		209,124.640	1.00	209,124.64	1.00	209,124.64	2.11	-
Exchange-Traded Fund		-	-	4,265,065.46	-	4,433,076.53	44.74	1.95
Consumer Discret Sel Sect SPDR® ETF	XLY	4,141.000	86.50	358,196.48	89.66	371,282.06	3.75	1.48
Consumer Staples Select Sector SPDR® ETF	XLP	5,410.000	54.93	297,164.89	54.71	295,981.10	2.99	2.63
Energy Select Sector SPDR® ETF	XLE	4,359.000	71.64	312,261.04	62.97	274,486.23	2.77	2.67
Financial Select Sector SPDR® ETF	XLF	30,471.000	24.76	754,466.91	24.70	752,633.70	7.60	1.54
Health Care Select Sector SPDR® ETF	XLV	5,979.000	75.34	450,462.81	81.29	486,032.91	4.91	1.43
Industrial Select Sector SPDR® ETF	XLI	5,364.000	66.04	354,240.29	68.46	367,219.44	3.71	1.92
iShares MSCI EAFE ETF	EFA	5,355.000	63.79	341,616.17	66.90	358,249.50	3.62	2.48
iShares MSCI Emerging Markets ETF	EEM	2,824.000	37.57	106,102.41	44.83	126,599.92	1.28	1.31
Materials Select Sector SPDR® ETF	XLB	1,246.000	52.09	64,908.47	55.07	68,617.22	0.69	1.80
SPDR® S&P Telecom ETF	XTL	407.000	70.10	28,531.58	70.27	28,597.86	0.29	1.28
Technology Select Sector SPDR® ETF	XLK	15,225.000	52.84	804,493.95	58.83	895,686.75	9.04	1.43
Utilities Select Sector SPDR® ETF	XLU	3,992.000	51.58	205,911.51	54.97	219,440.24	2.21	3.10
Vanguard REIT ETF	VNQ	2,240.000	83.35	186,708.95	84.04	188,249.60	1.90	4.39
Fixed Income		-	-	5,076,773.29	-	5,116,332.41	51.64	1.64
3M CO 2% DUE 06/26/22	88579YAF8	200,000.000	97.03	194,054.60	100.01	200,026.20	2.03	2.00
Accrued Interest						722.22		
APPLE INC 2.4% DUE 05/03/23	037833AK6	200,000.000	95.33	190,665.20	100.12	200,240.40	2.04	2.40

Barrington Hills Police Pension Fund: Aggregated Accounts

Portfolio Current Value

by Security Type

					Date 8/31/2017	Account Number	Report Currency USD		
Security Name	Symbol	Units	Unit Cost	Total Cost	Price	Market Value	Percent Asset	Current Yield	
Accrued Interest						1,600.00			
CHEVRON CORP 2.355% DUE 12/05/22	166764AB6	200,000.000	97.15	194,291.39	100.53	201,061.40	2.04	2.34	
Accrued Interest						1,007.42			
FED HOME LN BK 1.875% DUE 03/13/20	313378J77	500,000.000	97.62	488,118.00	101.03	505,148.00	5.14	1.86	
Accrued Interest						4,453.12			
FHLB 1.125% DUE 07/14/21	3130A8QS5	1,150,000.000	99.63	1,145,753.50	98.12	1,128,325.95	11.41	1.15	
Accrued Interest						1,689.06			
FHLB 1.375% DUE 02/18/21	3130A7CV5	800,000.000	99.56	796,447.00	99.35	794,773.60	8.03	1.38	
Accrued Interest						397.22			
FNMA 1.625% DUE 11/27/18	3135G0YT4	500,000.000	100.63	503,165.50	100.39	501,929.00	5.09	1.62	
Accrued Interest						2,121.53			
MICROSOFT CORP 2.375% DUE 05/01/23	594918AT1	200,000.000	98.41	196,818.19	100.46	200,926.80	2.04	2.36	
Accrued Interest						1,583.33			
ORACLE CORP 2.4% DUE 09/15/23	68389XBL8	200,000.000	100.75	201,499.40	100.18	200,369.20	2.04	2.40	
Accrued Interest						2,213.33			
TENNESSEE VALLEY 1.875% DUE 08/15/22	880591EN8	665,000.000	100.69	669,600.51	100.42	667,765.07	6.75	1.87	
Accrued Interest						554.17			
US TREAS NT 1.375% DUE 01/31/21	912828N89	300,000.000	99.03	297,090.00	99.53	298,593.90	3.02	1.38	
Accrued Interest						347.49			
WAL-MART STORES 1.125% DUE 04/11/18	931142DF7	200,000.000	99.64	199,270.00	99.80	199,609.00	2.02	1.13	
Accrued Interest						875.00			

Barrington Hills Police Pension Fund: Aggregated Accounts

Portfolio Current Value

by Security Type

Date
8/31/2017

Account Number

Report Currency
USD

Security Name	Symbol	Units	Unit Cost	Total Cost	Price	Market Value	Percent Asset	Current Yield
Money Market Fund		-	-	152,380.76	-	149,390.76	1.51	0.00
Illinois Funds Money Fund	IPTIP	149,390.760	1.02	152,380.76	1.00	149,390.76	1.51	-
Total Portfolio		-	-	9,703,344.15	-	9,907,924.34	100.00	1.78

Performance Summary

Net of Fees	Date Range 8/1/2017 - 8/31/2017	Client Name Barrington Hills Police Pension Fund	Account Name Barrington Hills FI	Account Number 74698825	Currency USD
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Portfolio Summary

Beginning Market Value	5,109,810.58
Beginning Accrued Interest	22,296.97
Additions	50,000.00
Withdrawals	0.00
Period Realized Gains/Losses ³	0.00
Period Unrealized Gains/Losses ²	17,087.92
Interest Income	11,745.97
Dividend Income	0.00
Management Fees	0.00
Ending Market Value	5,188,644.47
Ending Accrued Interest	17,563.89
Total Gain after Management Fees	24,100.81
Time Weighted Return %	0.47
Benchmark Return %	0.59
Average Annualized Return %	-
Annualized Benchmark Return %	-

Total Portfolio	1 Mo	3 Mo	YTD	1 Yr	3 Yr	5 Yr
Time Weighted Return % ¹	0.47	0.81	2.61	0.44	1.90	1.31
BBgBarc US Govt/Credit Interm TR USD % ¹	0.59	0.88	2.81	0.82	2.11	1.75
+/- Benchmark %	-0.13	-0.07	-0.19	-0.38	-0.21	-0.44
BBgBarc US Agency Interm TR USD % ¹	0.36	0.55	1.68	0.74	1.51	1.15
+/- Benchmark %	0.11	0.26	0.93	-0.30	0.40	0.16
BBgBarc US Agg Interm TR USD % ¹	0.65	0.85	2.74	0.81	2.24	1.88
+/- Benchmark %	-0.18	-0.04	-0.13	-0.37	-0.34	-0.57

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: Barrington Hills FI

Portfolio Current Value

by Security Type

Date
8/31/2017

Account Number
74698825

Report Currency
USD

Security Name	Symbol	Units	Unit Cost	Total Cost	Price	Market Value	Percent Asset	Current Yield
Cash		-	-	89,875.95	-	89,875.95	1.73	0.00
Sweep Account		89,875.950	1.00	89,875.95	1.00	89,875.95	1.73	-
Fixed Income		-	-	5,076,773.29	-	5,116,332.41	98.27	1.64
3M CO 2% DUE 06/26/22	88579YAF8	200,000.000	97.03	194,054.60	100.01	200,026.20	3.86	2.00
Accrued Interest						722.22		
APPLE INC 2.4% DUE 05/03/23	037833AK6	200,000.000	95.33	190,665.20	100.12	200,240.40	3.88	2.40
Accrued Interest						1,600.00		
CHEVRON CORP 2.355% DUE 12/05/22	166764AB6	200,000.000	97.15	194,291.39	100.53	201,061.40	3.88	2.34
Accrued Interest						1,007.42		
FED HOME LN BK 1.875% DUE 03/13/20	313378J77	500,000.000	97.62	488,118.00	101.03	505,148.00	9.79	1.86
Accrued Interest						4,453.12		
FHLB 1.125% DUE 07/14/21	3130A8QS5	1,150,000.000	99.63	1,145,753.50	98.12	1,128,325.95	21.71	1.15
Accrued Interest						1,689.06		
FHLB 1.375% DUE 02/18/21	3130A7CV5	800,000.000	99.56	796,447.00	99.35	794,773.60	15.27	1.38
Accrued Interest						397.22		
FNMA 1.625% DUE 11/27/18	3135G0YT4	500,000.000	100.63	503,165.50	100.39	501,929.00	9.68	1.62
Accrued Interest						2,121.53		
MICROSOFT CORP 2.375% DUE 05/01/23	594918AT1	200,000.000	98.41	196,818.19	100.46	200,926.80	3.89	2.36
Accrued Interest						1,583.33		
ORACLE CORP 2.4% DUE 09/15/23	68389XBL8	200,000.000	100.75	201,499.40	100.18	200,369.20	3.89	2.40
Accrued Interest						2,213.33		

Barrington Hills Police Pension Fund: Barrington Hills FI

Portfolio Current Value

by Security Type

Date
8/31/2017

Account Number
74698825

Report Currency
USD

Security Name	Symbol	Units	Unit Cost	Total Cost	Price	Market Value	Percent Asset	Current Yield
TENNESSEE VALLEY 1.875% DUE 08/15/22	880591EN8	665,000.000	100.69	669,600.51	100.42	667,765.07	12.84	1.87
Accrued Interest						554.17		
US TREAS NT 1.375% DUE 01/31/21	912828N89	300,000.000	99.03	297,090.00	99.53	298,593.90	5.74	1.38
Accrued Interest						347.49		
WAL-MART STORES 1.125% DUE 04/11/18	931142DF7	200,000.000	99.64	199,270.00	99.80	199,609.00	3.85	1.13
Accrued Interest						875.00		
Total Portfolio		-	-	5,166,649.24	-	5,206,208.36	100.00	1.64

Performance Summary

Net of Fees	Date Range 8/1/2017 - 8/31/2017	Client Name Barrington Hills Police Pension Fund	Account Name BHPD Global Equity	Account Number 12257340	Currency USD
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Portfolio Summary

Beginning Market Value	4,546,695.53
Beginning Accrued Interest	0.00
Additions	0.00
Withdrawals	0.00
Period Realized Gains/Losses ³	0.00
Period Unrealized Gains/Losses ²	5,595.00
Interest Income	34.69
Dividend Income	0.00
Management Fees	0.00
Ending Market Value	4,552,325.22
Ending Accrued Interest	0.00
Total Gain after Management Fees	5,629.69
Time Weighted Return %	0.12
Benchmark Return %	0.27
Average Annualized Return %	-
Annualized Benchmark Return %	-

Total Portfolio	1 Mo	3 Mo	YTD	1 Yr	3 Yr	5 Yr
Time Weighted Return % ¹	0.12	3.16	10.99	14.18	6.64	11.92
PF Global Equity Custom % ¹	0.27	2.97	11.59	15.00	6.40	11.95
+/- Benchmark %	-0.15	0.19	-0.60	-0.82	0.25	-0.03
65% R3K & 35% EAFE % ¹	0.11	2.89	13.24	16.70	6.92	12.28
+/- Benchmark %	0.01	0.28	-2.25	-2.52	-0.28	-0.36
S&P 500 TR USD % ¹	0.31	3.01	11.93	16.23	9.54	14.34
+/- Benchmark %	-0.18	0.16	-0.94	-2.05	-2.90	-2.42

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: BHPD Global Equity

Portfolio Current Value

by Security Type

						Date	Account Number	Report Currency	
						8/31/2017	12257340	USD	
Security Name	Symbol	Units	Unit Cost	Total Cost	Price	Market Value	Percent Asset	Current Yield	
Cash		-	-	119,248.69	-	119,248.69	2.62	0.00	
Sweep Account		119,248.690	1.00	119,248.69	1.00	119,248.69	2.62	-	
Exchange-Traded Fund		-	-	4,265,065.46	-	4,433,076.53	97.38	1.95	
Consumer Discret Sel Sect SPDR® ETF	XLY	4,141.000	86.50	358,196.48	89.66	371,282.06	8.16	1.48	
Consumer Staples Select Sector SPDR® ETF	XLP	5,410.000	54.93	297,164.89	54.71	295,981.10	6.50	2.63	
Energy Select Sector SPDR® ETF	XLE	4,359.000	71.64	312,261.04	62.97	274,486.23	6.03	2.67	
Financial Select Sector SPDR® ETF	XLF	30,471.000	24.76	754,466.91	24.70	752,633.70	16.53	1.54	
Health Care Select Sector SPDR® ETF	XLV	5,979.000	75.34	450,462.81	81.29	486,032.91	10.68	1.43	
Industrial Select Sector SPDR® ETF	XLI	5,364.000	66.04	354,240.29	68.46	367,219.44	8.07	1.92	
iShares MSCI EAFE ETF	EFA	5,355.000	63.79	341,616.17	66.90	358,249.50	7.87	2.48	
iShares MSCI Emerging Markets ETF	EEM	2,824.000	37.57	106,102.41	44.83	126,599.92	2.78	1.31	
Materials Select Sector SPDR® ETF	XLB	1,246.000	52.09	64,908.47	55.07	68,617.22	1.51	1.80	
SPDR® S&P Telecom ETF	XTL	407.000	70.10	28,531.58	70.27	28,597.86	0.63	1.28	
Technology Select Sector SPDR® ETF	XLK	15,225.000	52.84	804,493.95	58.83	895,686.75	19.68	1.43	
Utilities Select Sector SPDR® ETF	XLU	3,992.000	51.58	205,911.51	54.97	219,440.24	4.82	3.10	
Vanguard REIT ETF	VNQ	2,240.000	83.35	186,708.95	84.04	188,249.60	4.14	4.39	
Total Portfolio		-	-	4,384,314.15	-	4,552,325.22	100.00	1.95	

Performance Summary

Net of Fees	Date Range 8/1/2017 - 8/31/2017	Client Name Barrington Hills Police Pension Fund	Account Name Board Liquidity	Account Number	Currency USD
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Portfolio Summary

Beginning Market Value	149,390.76
Beginning Accrued Interest	0.00
Additions	0.00
Withdrawals	0.00
Period Realized Gains/Losses ³	0.00
Period Unrealized Gains/Losses ²	0.00
Interest Income	0.00
Dividend Income	0.00
Management Fees	0.00
Ending Market Value	149,390.76
Ending Accrued Interest	0.00
Total Gain after Management Fees	0.00
Time Weighted Return %	0.00
Benchmark Return %	0.09
Average Annualized Return %	-
Annualized Benchmark Return %	-

Total Portfolio	1 Mo	3 Mo	YTD	1 Yr	3 Yr	5 Yr
Time Weighted Return % ¹	0.00	0.11	0.36	0.49	0.25	0.17
Citi Treasury Bill 3 Mon USD % ¹	0.09	0.24	0.47	0.58	0.26	0.18
+/- Benchmark %	-0.09	-0.13	-0.11	-0.09	-0.01	-0.01

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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: Board Liquidity

Portfolio Current Value

by Security Type

Date
8/31/2017

Account Number

Report Currency
USD

Security Name	Symbol	Units	Unit Cost	Total Cost	Price	Market Value	Percent Asset	Current Yield
Money Market Fund		-	-	152,380.76	-	149,390.76	100.00	0.00
Illinois Funds Money Fund	IPTIP	149,390.760	1.02	152,380.76	1.00	149,390.76	100.00	-
Total Portfolio		-	-	152,380.76	-	149,390.76	100.00	0.00