

# 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

### 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 <sup>3</sup>	0.00
Period Unrealized Gains/Losses <sup>2</sup>	-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 % <sup>1</sup>	-1.10	-1.06	3.27	2.06	3.38	4.48
40% S&P 500 55% BC Inter. Gov. Credit & 5% TBills % <sup>1</sup>	-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
<b>Cash</b>		-	-	<b>235,892.33</b>	-	<b>235,892.33</b>	<b>2.58</b>	<b>0.00</b>
Sweep Account		235,892.330	1.00	235,892.33	1.00	235,892.33	2.58	-
<b>Exchange-Traded Fund</b>		-	-	<b>3,738,414.92</b>	-	<b>3,822,686.12</b>	<b>41.87</b>	<b>2.16</b>
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
<b>Fixed Income</b>		<b>-</b>	<b>-</b>	<b>4,728,939.59</b>	<b>-</b>	<b>4,803,734.39</b>	<b>52.62</b>	<b>1.53</b>
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	Account Number	Report Currency		
				10/31/2016		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		
<b>Money Market Fund</b>		-	-	<b>269,947.73</b>	-	<b>266,957.73</b>	<b>2.92</b>	<b>0.00</b>
Illinois Funds Money Fund	IPTIP	266,957.730	1.01	269,947.73	1.00	266,957.73	2.92	-
<b>Total Portfolio</b>		-	-	<b>8,973,194.57</b>	-	<b>9,129,270.57</b>	<b>100.00</b>	<b>1.81</b>

# 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

**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 <sup>3</sup>	0.00
Period Unrealized Gains/Losses <sup>2</sup>	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 % <sup>1</sup>	0.02	0.08	0.26	0.28	0.11	0.09
Citi Treasury Bill 3 Mon USD % <sup>1</sup>	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

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## 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
<b>Money Market Fund</b>		-	-	<b>269,947.73</b>	-	<b>266,957.73</b>	<b>100.00</b>	<b>0.00</b>
Illinois Funds Money Fund	IPTIP	266,957.730	1.01	269,947.73	1.00	266,957.73	100.00	-
<b>Total Portfolio</b>		-	-	<b>269,947.73</b>	-	<b>266,957.73</b>	<b>100.00</b>	<b>0.00</b>

# Performance Summary

## Net of Fees

**Date Range**

10/1/2016 - 10/31/2016

**Client Name**
Barrington Hills Police  
Pension Fund
**Account Name**

ETF Global Equity

**Account Number**

12257340

**Currency**

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 <sup>3</sup>	0.00
Period Unrealized Gains/Losses <sup>2</sup>	-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 % <sup>1</sup>	-2.03	-1.72	3.63	1.47	5.42	-
80% R3K & 20% EAFE (net) % <sup>1</sup>	-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 % <sup>1</sup>	-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 % <sup>1</sup>	-1.82	-1.67	5.87	4.51	8.84	-
+/- Benchmark %	-0.21	-0.05	-2.23	-3.04	-3.42	-

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# Barrington Hills Police Pension Fund: ETF Global Equity

## Portfolio Current Value

by Security Type

Date  
10/31/2016Account Number  
12257340Report Currency  
USD

Security Name	Symbol	Units	Unit Cost	Total Cost	Price	Market Value	Percent Asset	Current Yield
<b>Cash</b>		-	-	<b>99,811.25</b>	-	<b>99,811.25</b>	<b>2.54</b>	<b>0.00</b>
Sweep Account		99,811.250	1.00	99,811.25	1.00	99,811.25	2.54	-
<b>Exchange-Traded Fund</b>		-	-	<b>3,738,414.92</b>	-	<b>3,822,686.12</b>	<b>97.46</b>	<b>2.16</b>
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 & Prodtn 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**  
10/31/2016

**Account Number**  
12257340

**Report Currency**  
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
<b>Total Portfolio</b>		-	-	<b>3,838,226.17</b>	-	<b>3,922,497.37</b>	<b>100.00</b>	<b>2.16</b>

# Performance Summary

## Net of Fees

**Date Range**

10/1/2016 - 10/31/2016

**Client Name**
Barrington Hills Police  
Pension Fund
**Account Name**

Fixed Income

**Account Number**

74698825

**Currency**

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 <sup>3</sup>	0.00
Period Unrealized Gains/Losses <sup>2</sup>	-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 % <sup>1</sup>	-0.39	-0.57	2.80	2.26	2.21	1.87
BBgBarc US Govt/Credit Interm TR USD % <sup>1</sup>	-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 % <sup>1</sup>	-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 % <sup>1</sup>	-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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# Barrington Hills Police Pension Fund: Fixed Income

## Portfolio Current Value

by Security Type

Date  
10/31/2016Account Number  
74698825Report Currency  
USD

Security Name	Symbol	Units	Unit Cost	Total Cost	Price	Market Value	Percent Asset	Current Yield
<b>Cash</b>		-	-	<b>136,081.08</b>	-	<b>136,081.08</b>	<b>2.75</b>	<b>0.00</b>
Sweep Account		136,081.080	1.00	136,081.08	1.00	136,081.08	2.75	-
<b>Fixed Income</b>		-	-	<b>4,728,939.59</b>	-	<b>4,803,734.39</b>	<b>97.25</b>	<b>1.53</b>
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		
<b>Total Portfolio</b>		-	-	<b>4,865,020.67</b>	-	<b>4,939,815.47</b>	<b>100.00</b>	<b>1.53</b>