

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, 2016

Prepared By



Lauterbach & Amen, LLP

CERTIFIED PUBLIC ACCOUNTANTS

Barrington Hills Police Pension Fund

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Accountants' Compilation Report



September 19, 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 modified cash basis statement of net position of the Barrington Hills Police Pension Fund as of August 31, 2016 and the related modified cash basis statement of changes in net position for the eight months then ended, as referred to in the table of contents. We have performed the compilation engagement in accordance with Statements for Standards and Review Services issued by the American Institute of Certified Public Accountants. We have not audited or reviewed 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.

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.

Management has elected to omit substantially all of the disclosures, Management Discussion and Analysis (MD&A), and Required Supplementary Information (RSI) required by 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, fund balance, revenues and expenses. Accordingly, these financial statements and other supplementary information are not designed for those who are not informed about such matters.

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, 2016

Assets

Cash and Cash Equivalents	\$ 22,520.19
Investments at Fair Market Value	
Money Market Mutual Funds	185,871.61
Illinois Funds	284,760.80
Fixed Income	4,740,446.00
Mutual Funds	3,900,832.89
Total Cash and Investments	<u>9,134,431.49</u>
Accrued Interest	16,946.98
Due from Municipality	2,438.00
Prepays	<u>2,415.00</u>
Total Assets	<u>9,156,231.47</u>

Liabilities

Expenses Due/Unpaid	<u>10,044.72</u>
Total Liabilities	<u>10,044.72</u>

Net Position Held in Trust for Pension Benefits	<u><u>9,146,186.75</u></u>
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Barrington Hills Police Pension Fund
Statement of Changes in Net Position - Modified Cash Basis
For the Eight Months Ended August 31, 2016

Additions

Contributions - Municipal	\$ 580,429.45
Contributions - Members	106,666.22
Total Contributions	<u>687,095.67</u>
Investment Income	
Interest and Dividends Earned	90,081.34
Net Change in Fair Value	260,981.07
Total Investment Income	<u>351,062.41</u>
Less Investment Expense	(18,351.13)
Net Investment Income	<u>332,711.28</u>
Total Additions	<u>1,019,806.95</u>

Deductions

Administration	26,123.23
Pension Benefits and Refunds	
Pension Benefits	284,528.16
Refunds	<u>837.61</u>
Total Deductions	<u>311,489.00</u>

Change in Position **708,317.95**

Net Position Held in Trust for Pension Benefits

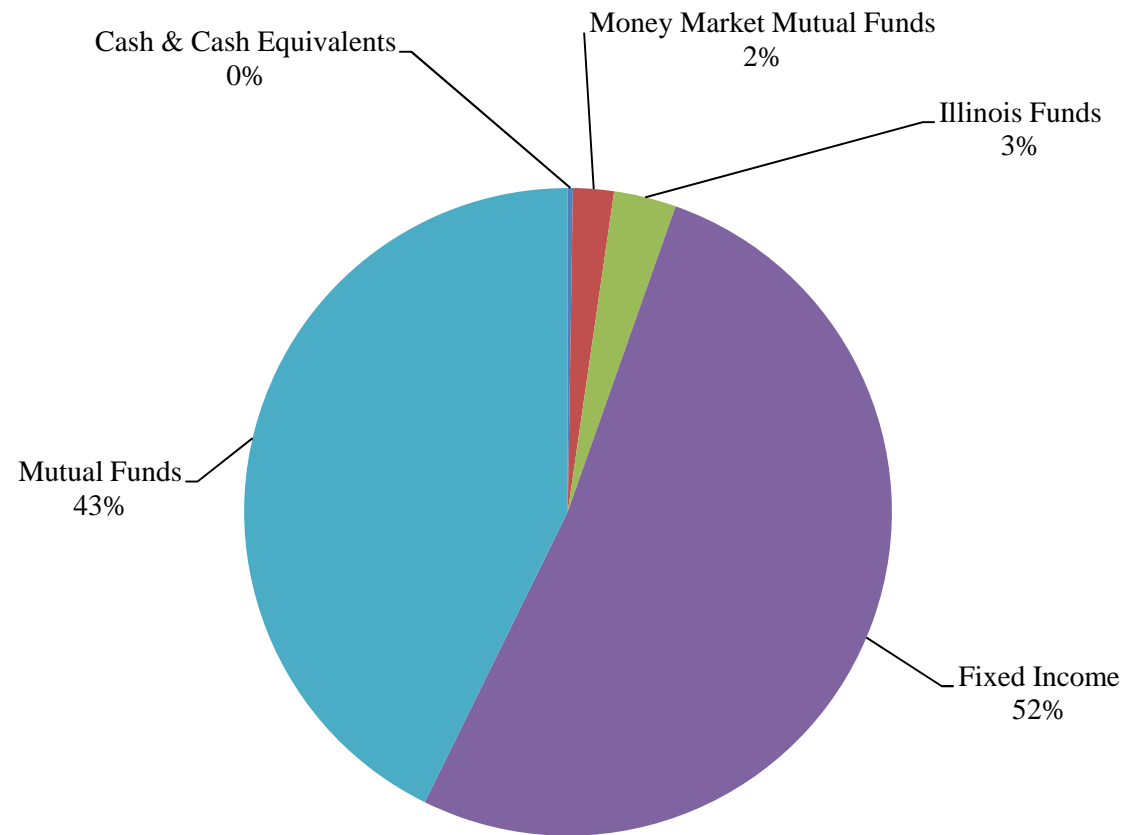
Beginning of Year	<u>8,437,868.80</u>
End of Period	<u>9,146,186.75</u>



Other Supplementary Information

Barrington Hills Police Pension Fund

Cash and Investments



Barrington Hills Police Pension Fund

Cash Analysis Report

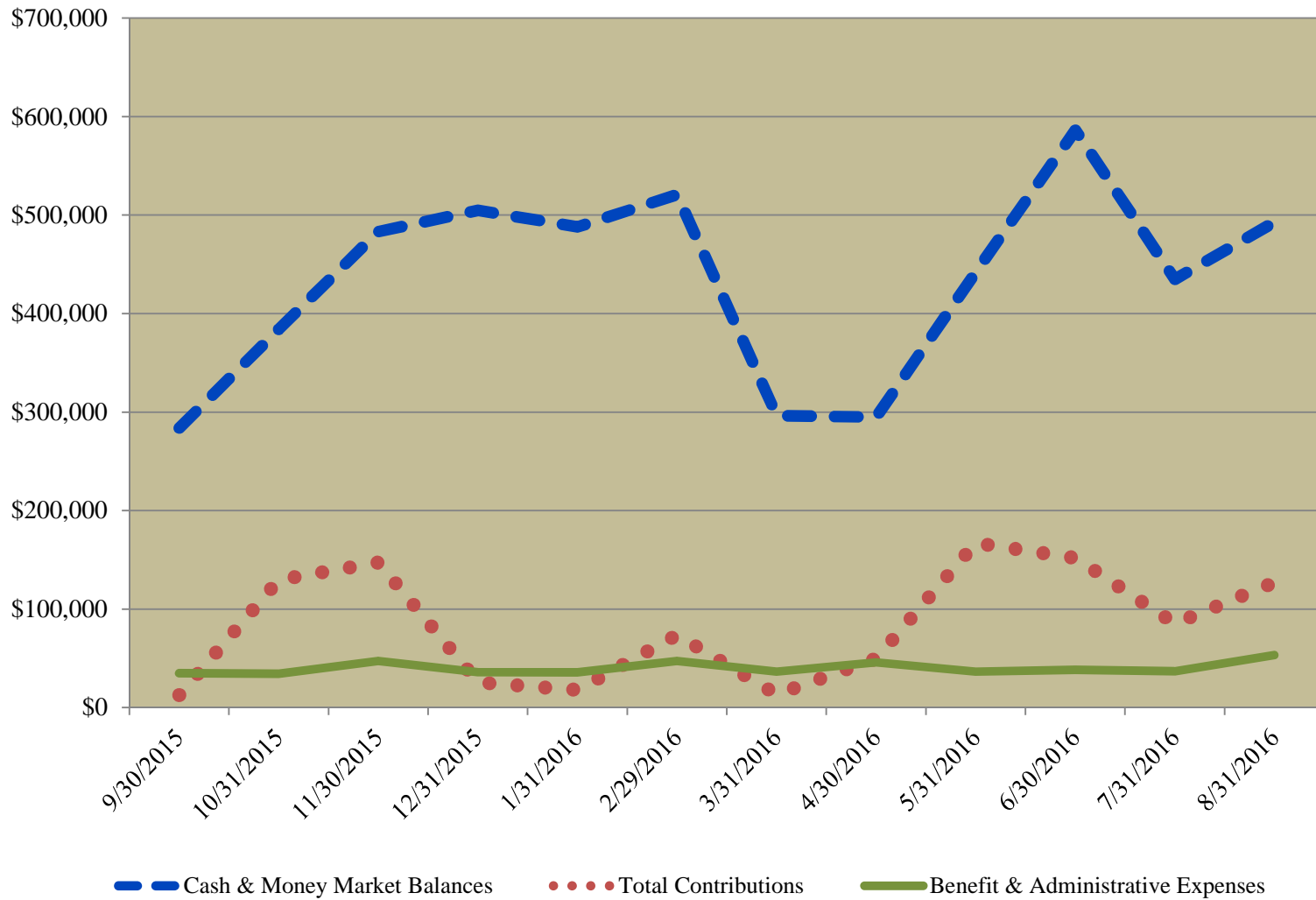
For the Twelve Periods Ending August 31, 2016

<u>Financial Institutions</u>		<u>09/30/15</u>	<u>10/31/15</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>
Harris Bank - CK	#321-494-7	\$ 10,000	22,394	10,000	9,585	20,840	9,575	10,000	350	13,934	7,261	22,520	22,520
		10,000	22,394	10,000	9,585	20,840	9,575	10,000	350	13,934	7,261	22,520	22,520
Schwab - MM	#7469-8825	90,824	91,949	106,506	110,861	110,861	242,095	46,783	47,908	62,464	220,452	18,661	99,896
Schwab - MM	#1225-7340	75,293	78,804	63,169	90,881	91,413	91,413	85,450	78,567	80,274	106,396	108,051	85,975
Illinois Funds - CK	#151600005798	101,502	67,551	296,918	284,102	250,802	-	-	-	-	-	-	-
Illinois Funds - CK - Reconciling Items		6,405	123,568	6,775	9,565	14,263	-	-	-	-	-	-	-
Illinois Funds - MM	#1600005798	-	-	-	-	-	115,401	78,597	154,404	285,429	123,134	213,335	170,579
Illinois Funds - MM - Reconciling		-	-	-	-	-	62,426	75,772	13,742	-	129,093	72,299	114,182
		274,024	361,872	473,367	495,408	467,339	511,335	286,603	294,621	428,167	579,074	412,346	470,632
Total		284,024	384,266	483,367	504,993	488,179	520,910	296,603	294,971	442,101	586,335	434,866	493,152
<u>Contributions</u>													
Current Tax - Village		-	117,532	134,697	12,274	4,604	60,600	-	36,176	154,527	138,041	72,299	114,182
Contributions - Current Year		12,810	12,294	12,778	13,279	13,148	13,098	13,346	13,742	12,720	13,947	13,197	13,098
Contributions - Prior Year		-	-	-	-	370	-	-	-	-	-	-	-
		12,810	129,826	147,475	25,553	18,122	73,698	13,346	49,918	167,247	151,988	85,496	127,280
<u>Expenses</u>													
Pension Benefits		34,223	34,223	34,461	34,629	35,566	35,566	35,566	35,566	35,566	35,566	35,566	35,566
Refunds/Transfers of Service		-	-	-	-	-	-	838	-	-	-	-	-
Administration		415	-	12,842	1,390	-	11,680	-	10,260	850	2,739	1,300	17,645
		34,638	34,223	47,303	36,019	35,566	47,246	36,404	45,826	36,416	38,305	36,866	53,211
Total Contributions less Expenses		(21,828)	95,603	100,172	(10,466)	(17,444)	26,452	(23,058)	4,092	130,831	113,683	48,630	74,069

See Accountants' Compilation Report

Barrington Hills Police Pension Fund

Cash Analysis Summary



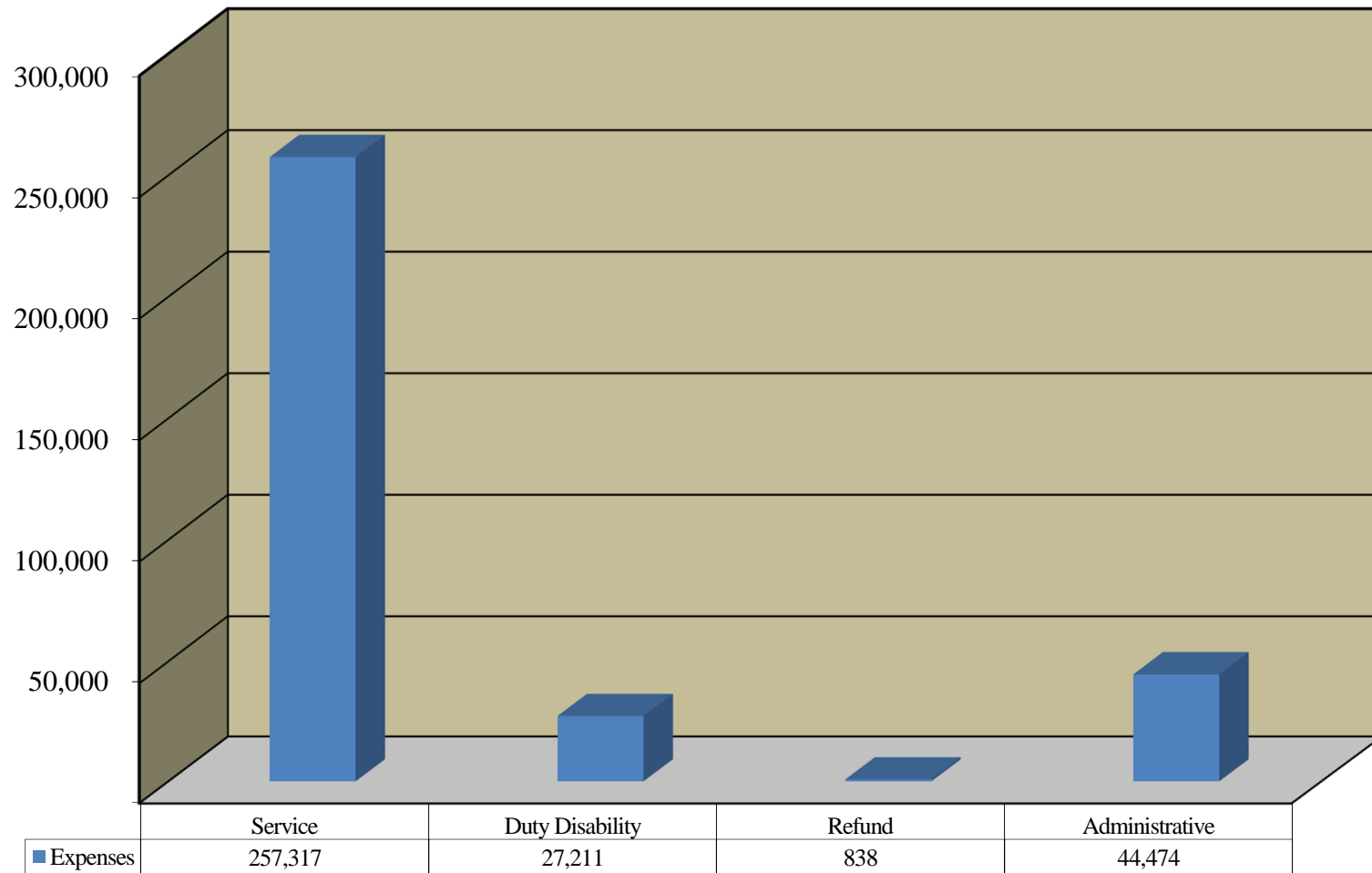
Barrington Hills Police Pension Fund

Revenue Report as of August 31, 2016

		<u>Received this Month</u>	<u>Received this Year</u>
<u>Contributions</u>			
Contributions - Municipal			
41-210-00 - Current Tax - Village		\$ 114,182.13	580,429.45
		<u>114,182.13</u>	<u>580,429.45</u>
Contributions - Members			
41-410-00 - Contributions - Current Year		13,098.16	106,296.59
41-420-00 - Contributions - Prior Year		0.00	369.63
		<u>13,098.16</u>	<u>106,666.22</u>
Total Contributions		<u>127,280.29</u>	<u>687,095.67</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	57.55	287.05
43-252-01 - Schwab - Fixed Income	#7469-8825	6,235.49	37,196.00
43-550-03 - Schwab - Stock Equities	#1225-7340	1,623.53	47,674.42
		<u>7,916.57</u>	<u>85,226.54</u>
Gains and Losses			
44-252-01 - Schwab - Fixed Income	#7469-8825	(15,874.60)	96,252.80
44-550-03 - Schwab - Stock Equities	#1225-7340	(5,795.23)	164,728.27
		<u>(21,669.83)</u>	<u>260,981.07</u>
Other Income			
45-200-00 - Accrued Interest		(661.24)	4,804.80
49-000-01 - Other Income		0.00	50.00
		<u>(661.24)</u>	<u>4,854.80</u>
Total Investment Income		<u>(14,414.50)</u>	<u>351,062.41</u>
Total Revenue		<u>112,865.79</u>	<u>1,038,158.08</u>

Barrington Hills Police Pension Fund

Pension Benefits and Expenses



Barrington Hills Police Pension Fund

Expense Report as of August 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	257,317.44
51-040-00 - Duty Disability Pensions	3,401.34	27,210.72
51-100-00 - Refund of Contributions	0.00	837.61
Total Pensions and Benefits	<u>35,566.02</u>	<u>285,365.77</u>
<u>Administrative</u>		
Professional Services		
52-170-01 - Actuarial Services	3,500.00	3,500.00
52-170-03 - Accounting & Bookkeeping Services	1,625.00	5,225.00
52-170-04 - Medical Services	0.00	1,138.00
52-170-05 - Legal Services	6,257.54	13,114.09
	<u>11,382.54</u>	<u>22,977.09</u>
Investment		
52-190-01 - Investment Manager/Advisor Fees	6,262.65	18,351.13
	<u>6,262.65</u>	<u>18,351.13</u>
Other Expense		
52-290-25 - Conference/Seminar Fees	0.00	750.00
52-290-26 - Association Dues	0.00	795.00
52-290-34 - IDOI Filing Fee Expense	0.00	1,601.14
	<u>0.00</u>	<u>3,146.14</u>
Total Administrative	<u>17,645.19</u>	<u>44,474.36</u>
Total Expenses	<u>53,211.21</u>	<u>329,840.13</u>

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

Name	Thru Prior Fiscal Year	Current Fiscal Year	Service Purchase	Refunds	Total Contributions
Baird, Brian D.	\$ 95,579.47	6,047.04	0.00	0.00	101,626.51
Borck, Todd M.	111,280.06	7,217.00	0.00	0.00	118,497.06
Caputo, Dominic V.	128,419.57	6,245.25	0.00	0.00	134,664.82
Colditz, Joseph S.	126,054.19	7,633.44	0.00	0.00	133,687.63
Currie, Jason D.	46,684.28	6,096.59	0.00	0.00	52,780.87
Deutschle, Gary A.	75,256.24	6,047.04	0.00	0.00	81,303.28
Hensler, Jeremy J.	80,270.08	6,146.14	0.00	0.00	86,416.22
Johnson, Mark E.	64,866.25	6,096.59	0.00	0.00	70,962.84
Kann, David M.	111,849.99	7,217.00	0.00	0.00	119,066.99
McKinney, Patrick J.	80,507.21	6,146.14	0.00	0.00	86,653.35
Parada, Sabas N.	72,282.97	6,146.14	0.00	0.00	78,429.11
Riedel, Ronald W.	119,025.22	7,217.00	0.00	0.00	126,242.22
Ruffin, Ronald L.	78,493.07	6,146.14	0.00	0.00	84,639.21
Semelsberger, Richard W.	149,040.28	8,304.60	0.00	0.00	157,344.88
Stokes, Erik E.	107,993.54	6,170.92	369.63	0.00	114,534.09
Underwood, Curt A.	127,848.27	7,419.56	0.00	0.00	135,267.83
	1,575,450.69	106,296.59	369.63	0.00	1,682,116.91

Terminated/Removed Members

Hoffelt, Vivian	837.61	0.00	0.00	(837.61)	0.00
Total	1,576,288.30	106,296.59	369.63	(837.61)	1,682,116.91

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

Performance Summary

Net of Fees

Date Range
8/1/2016 - 8/31/2016

Client Name
Barrington Hills Police
Pension Fund

Account Name
Aggregated Accounts

Account Number

Currency
USD

Portfolio Summary

Beginning Market Value	8,979,296.13
Beginning Accrued Interest	17,652.92
Additions	160,397.49
Withdrawals	-128,211.21
Period Realized Gains/Losses ³	-1,588.06
Period Unrealized Gains/Losses ²	-20,081.76
Interest Income	6,293.97
Dividend Income	1,622.60
Management Fees	0.00
Ending Market Value	8,997,729.17
Ending Accrued Interest	17,009.52
Total Gain after Management Fees	-14,396.64
Time Weighted Return %	-0.16
Benchmark Return %	-0.08
Average Annualized Return %	-
Annualized Benchmark Return %	-

Total Portfolio	1 Mo	3 Mo	YTD	1 Yr	3 Yr	5 Yr
Time Weighted Return % ¹	-0.16	2.19	4.21	5.30	4.88	4.64
40% S&P 500 55% BC Inter. Gov. Credit & 5% TBills % ¹	-0.08	2.45	5.48	7.40	6.65	7.21
+/- Benchmark %	-0.08	-0.27	-1.27	-2.11	-1.77	-2.58

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: Aggragated Accounts

Portfolio Current Value

by Security Type

				Date	Account Number	Report Currency		
				8/31/2016		USD		
Security Name	Symbol	Units	Unit Cost	Total Cost	Price	Market Value	Percent Asset	Current Yield
Cash		-	-	185,871.61	-	185,871.61	2.06	0.00
Sweep Account		185,871.610	1.00	185,871.61	1.00	185,871.61	2.06	-
Exchange-Traded Fund		-	-	3,738,414.92	-	3,900,832.89	43.27	2.30
First Trust Utilities AlphaDEX® ETF	FXU	2,152.000	25.51	54,893.43	26.04	56,038.08	0.62	2.74
iShares MSCI EAFE	EFA	6,829.000	63.57	434,141.72	58.35	398,472.15	4.42	2.89
iShares MSCI Emerging Markets	EEM	5,340.000	37.57	200,632.75	36.53	195,070.20	2.16	2.09
iShares MSCI Germany	EWG	7,246.000	25.51	184,838.47	26.21	189,917.66	2.11	2.34
iShares US Aerospace & Defense	ITA	1,170.000	132.38	154,881.27	130.21	152,345.70	1.69	0.85
iShares US Basic Materials	IYM	1,084.000	77.41	83,908.06	79.99	86,709.16	0.96	1.74
iShares US Energy	IYE	3,641.000	36.65	133,427.47	37.98	138,285.18	1.53	2.65
iShares US Medical Devices	IHI	1,642.000	144.35	237,025.57	143.35	235,380.70	2.61	1.05
iShares US Technology	IYW	1,931.000	116.72	225,395.27	116.57	225,096.67	2.50	1.18
iShares US Telecommunications	IYZ	2,756.000	30.72	84,664.63	32.21	88,770.76	0.98	1.61
PowerShares DWA Consumer Staples Mom ETF	PSL	2,701.000	58.58	158,233.53	57.84	156,225.84	1.73	0.91
PowerShares Dynamic Retail ETF	PMR	4,207.000	37.04	155,835.39	36.09	151,830.63	1.68	0.85
PowerShares KBW High Div Yld Fincl ETF	KBWD	9,038.000	21.01	189,895.09	22.29	201,457.02	2.23	8.62
SPDR® Dow Jones REIT ETF	RWR	543.000	99.55	54,053.58	100.22	54,419.46	0.60	3.51
SPDR® S&P Oil & Gas Explor & Prodtn ETF	XOP	2,035.000	37.61	76,544.08	36.79	74,867.65	0.83	1.32
Vanguard Consumer Discretionary ETF	VCR	1,839.000	114.73	210,995.11	126.42	232,486.38	2.58	1.96
Vanguard Consumer Staples ETF	VDC	1,084.000	130.51	141,473.53	139.98	151,738.32	1.68	3.35
Vanguard Financials ETF	VFH	5,981.000	45.91	274,562.82	50.80	303,834.80	3.37	2.10

Barrington Hills Police Pension Fund: Aggragated Accounts

Portfolio Current Value

by Security Type

				Date	Account Number	Report Currency		
				8/31/2016		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	133.18	234,529.98	2.60	1.83
Vanguard Industrials ETF	VIS	1,401.000	99.74	139,733.69	111.62	156,379.62	1.73	2.64
Vanguard Information Technology ETF	VGT	3,537.000	93.98	332,407.47	117.89	416,976.93	4.63	1.82
Fixed Income		-	-	4,653,406.22	-	4,757,455.52	52.77	1.41
3M CO 2% DUE 06/26/22	88579YAF8	200,000.000	97.03	194,054.60	101.62	203,234.20	2.26	1.97
Accrued Interest						722.22		
APPLE INC 2.4% DUE 05/03/23	037833AK6	200,000.000	95.33	190,665.20	102.23	204,458.80	2.29	2.35
Accrued Interest						1,600.00		
CHEVRON CORP 2.355% DUE 12/05/22	166764AB6	200,000.000	97.15	194,291.39	102.27	204,549.00	2.28	2.30
Accrued Interest						1,007.42		
FED HOME LN BK 1.875% DUE 03/13/20	313378J77	500,000.000	97.62	488,118.00	102.60	513,007.00	5.74	1.83
Accrued Interest						4,453.12		
FNMA 1.625% DUE 11/27/18	313560YT4	500,000.000	100.63	503,165.50	101.50	507,509.00	5.65	1.60
Accrued Interest						2,121.53		
MICROSOFT CORP 2.375% DUE 05/01/23	594918AT1	200,000.000	98.41	196,818.19	102.64	205,277.00	2.29	2.31
Accrued Interest						1,583.33		
ORACLE CORP 2.4% DUE 09/15/23	68389XBL8	200,000.000	100.75	201,499.40	100.82	201,633.60	2.25	2.38
Accrued Interest						826.67		
TENNESSEE VALLEY 1.875% DUE 08/15/22	880591EN8	665,000.000	100.69	669,600.51	101.31	673,726.13	7.48	1.85
Accrued Interest						554.17		
US TREAS NT 0.625% DUE 04/30/18	912828UZ1	755,000.000	98.77	745,703.30	99.73	752,994.72	8.37	0.63

Barrington Hills Police Pension Fund: Aggragated Accounts

Portfolio Current Value

by Security Type

				Date	Account Number	Report Currency		
				8/31/2016		USD		
Security Name	Symbol	Units	Unit Cost	Total Cost	Price	Market Value	Percent Asset	Current Yield
Accrued Interest						1,577.19		
US TREAS NT 0.625% UST NOTE DUE 11/30/17	912828UA6	1,075,000.000	99.56	1,070,220.13	99.86	1,073,488.55	11.93	0.63
Accrued Interest						1,688.87		
WAL-MART STORES 1.125% DUE 04/11/18	931142DF7	200,000.000	99.64	199,270.00	100.28	200,568.00	2.23	1.12
Accrued Interest						875.00		
Money Market Fund		-	-	173,568.67	-	170,578.67	1.89	0.00
Illinois Funds Money Fund	IPTIP	170,578.670	1.02	173,568.67	1.00	170,578.67	1.89	-
Total Portfolio		-	-	8,751,261.42	-	9,014,738.69	100.00	1.81

Performance Summary

Net of Fees

Date Range
8/1/2016 - 8/31/2016

Client Name
Barrington Hills Police
Pension Fund

Account Name
Board Liquidity

Account Number

Currency
USD

Portfolio Summary

Beginning Market Value	213,334.84
Beginning Accrued Interest	0.00
Additions	85,397.49
Withdrawals	-128,211.21
Period Realized Gains/Losses ³	0.00
Period Unrealized Gains/Losses ²	0.00
Interest Income	57.55
Dividend Income	0.00
Management Fees	0.00
Ending Market Value	170,578.67
Ending Accrued Interest	0.00
Total Gain after Management Fees	57.55
Time Weighted Return %	0.03
Benchmark Return %	0.02
Average Annualized Return %	-
Annualized Benchmark Return %	-

Total Portfolio	1 Mo	3 Mo	YTD	1 Yr	3 Yr	5 Yr
Time Weighted Return % ¹	0.03	0.08	0.22	0.24	0.09	-
Citi Treasury Bill 3 Mon USD % ¹	0.02	0.07	0.16	0.18	0.08	-
+/- Benchmark %	0.01	0.01	0.05	0.06	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
8/31/2016

Account Number

Report Currency
USD

Security Name	Symbol	Units	Unit Cost	Total Cost	Price	Market Value	Percent Asset	Current Yield
Money Market Fund		-	-	173,568.67	-	170,578.67	100.00	0.00
Illinois Funds Money Fund	IPTIP	170,578.670	1.02	173,568.67	1.00	170,578.67	100.00	-
Total Portfolio		-	-	173,568.67	-	170,578.67	100.00	0.00

Performance Summary

Net of Fees

Date Range
8/1/2016 - 8/31/2016

Client Name
Barrington Hills Police
Pension Fund

Account Name
ETF Global Equity

Account Number
12257340

Currency
USD

Portfolio Summary

Beginning Market Value	3,990,979.83
Beginning Accrued Interest	0.00
Additions	0.00
Withdrawals	0.00
Period Realized Gains/Losses ³	-1,588.06
Period Unrealized Gains/Losses ²	-4,207.17
Interest Income	0.93
Dividend Income	1,622.60
Management Fees	0.00
Ending Market Value	3,986,808.13
Ending Accrued Interest	0.00
Total Gain after Management Fees	-4,171.70
Time Weighted Return %	-0.10
Benchmark Return %	0.22
Average Annualized Return %	-
Annualized Benchmark Return %	-

Total Portfolio	1 Mo	3 Mo	YTD	1 Yr	3 Yr	5 Yr
Time Weighted Return % ¹	-0.10	3.83	5.33	7.21	8.90	-
80% R3K & 20% EAFE (net) % ¹	0.22	3.89	6.49	9.06	9.86	-
+/- Benchmark %	-0.32	-0.06	-1.16	-1.86	-0.96	-
65% R3K & 35% EAFE % ¹	0.19	3.46	5.36	7.30	8.46	-
+/- Benchmark %	-0.30	0.36	-0.02	-0.09	0.44	-
S&P 500 TR USD % ¹	0.14	4.10	7.82	12.55	12.30	-
+/- Benchmark %	-0.24	-0.27	-2.48	-5.35	-3.40	-

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
8/31/2016Account Number
12257340Report Currency
USD

Security Name	Symbol	Units	Unit Cost	Total Cost	Price	Market Value	Percent Asset	Current Yield
Cash		-	-	85,975.24	-	85,975.24	2.16	0.00
Sweep Account		85,975.240	1.00	85,975.24	1.00	85,975.24	2.16	-
Exchange-Traded Fund		-	-	3,738,414.92	-	3,900,832.89	97.84	2.30
First Trust Utilities AlphaDEX® ETF	FXU	2,152.000	25.51	54,893.43	26.04	56,038.08	1.41	2.74
iShares MSCI EAFE	EFA	6,829.000	63.57	434,141.72	58.35	398,472.15	9.99	2.89
iShares MSCI Emerging Markets	EEM	5,340.000	37.57	200,632.75	36.53	195,070.20	4.89	2.09
iShares MSCI Germany	EWG	7,246.000	25.51	184,838.47	26.21	189,917.66	4.76	2.34
iShares US Aerospace & Defense	ITA	1,170.000	132.38	154,881.27	130.21	152,345.70	3.82	0.85
iShares US Basic Materials	IYM	1,084.000	77.41	83,908.06	79.99	86,709.16	2.17	1.74
iShares US Energy	IYE	3,641.000	36.65	133,427.47	37.98	138,285.18	3.47	2.65
iShares US Medical Devices	IHI	1,642.000	144.35	237,025.57	143.35	235,380.70	5.90	1.05
iShares US Technology	IYW	1,931.000	116.72	225,395.27	116.57	225,096.67	5.65	1.18
iShares US Telecommunications	IYZ	2,756.000	30.72	84,664.63	32.21	88,770.76	2.23	1.61
PowerShares DWA Consumer Staples Mom ETF	PSL	2,701.000	58.58	158,233.53	57.84	156,225.84	3.92	0.91
PowerShares Dynamic Retail ETF	PMR	4,207.000	37.04	155,835.39	36.09	151,830.63	3.81	0.85
PowerShares KBW High Div Yld Fincl ETF	KBWD	9,038.000	21.01	189,895.09	22.29	201,457.02	5.05	8.62
SPDR® Dow Jones REIT ETF	RWR	543.000	99.55	54,053.58	100.22	54,419.46	1.36	3.51
SPDR® S&P Oil & Gas Explor & Prodtn ETF	XOP	2,035.000	37.61	76,544.08	36.79	74,867.65	1.88	1.32
Vanguard Consumer Discretionary ETF	VCR	1,839.000	114.73	210,995.11	126.42	232,486.38	5.83	1.96
Vanguard Consumer Staples ETF	VDC	1,084.000	130.51	141,473.53	139.98	151,738.32	3.81	3.35
Vanguard Financials ETF	VFH	5,981.000	45.91	274,562.82	50.80	303,834.80	7.62	2.10

Barrington Hills Police Pension Fund: ETF Global Equity

Portfolio Current Value

by Security Type

Date
8/31/2016

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	133.18	234,529.98	5.88	1.83
Vanguard Industrials ETF	VIS	1,401.000	99.74	139,733.69	111.62	156,379.62	3.92	2.64
Vanguard Information Technology ETF	VGT	3,537.000	93.98	332,407.47	117.89	416,976.93	10.46	1.82
Total Portfolio		-	-	3,824,390.16	-	3,986,808.13	100.00	2.30

Performance Summary

Net of Fees

Date Range
8/1/2016 - 8/31/2016

Client Name
Barrington Hills Police
Pension Fund

Account Name
Fixed Income

Account Number
74698825

Currency
USD

Portfolio Summary

Beginning Market Value	4,774,981.46
Beginning Accrued Interest	17,652.92
Additions	75,000.00
Withdrawals	0.00
Period Realized Gains/Losses ³	0.00
Period Unrealized Gains/Losses ²	-15,874.59
Interest Income	6,235.49
Dividend Income	0.00
Management Fees	0.00
Ending Market Value	4,840,342.37
Ending Accrued Interest	17,009.52
Total Gain after Management Fees	-10,282.49
Time Weighted Return %	-0.21
Benchmark Return %	-0.26
Average Annualized Return %	-
Annualized Benchmark Return %	-

Total Portfolio	1 Mo	3 Mo	YTD	1 Yr	3 Yr	5 Yr
Time Weighted Return % ¹	-0.21	0.95	3.16	3.62	2.78	1.92
Barclays US Govt/Credit Interm TR USD % ¹	-0.26	1.46	4.10	4.07	3.03	2.39
+/- Benchmark %	0.04	-0.51	-0.93	-0.45	-0.24	-0.48
Barclays US Agency Interm TR USD % ¹	-0.19	0.59	2.08	2.02	2.00	1.40
+/- Benchmark %	-0.03	0.37	1.09	1.60	0.79	0.52
Barclays US Agg Interm TR USD % ¹	-0.13	1.37	3.92	4.07	3.37	2.52
+/- Benchmark %	-0.08	-0.42	-0.76	-0.45	-0.59	-0.60

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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
8/31/2016Account Number
74698825Report Currency
USD

Security Name	Symbol	Units	Unit Cost	Total Cost	Price	Market Value	Percent Asset	Current Yield
Cash		-	-	99,896.37	-	99,896.37	2.06	0.00
Sweep Account		99,896.370	1.00	99,896.37	1.00	99,896.37	2.06	-
Fixed Income		-	-	4,653,406.22	-	4,757,455.52	97.94	1.41
3M CO 2% DUE 06/26/22	88579YAF8	200,000.000	97.03	194,054.60	101.62	203,234.20	4.20	1.97
Accrued Interest						722.22		
APPLE INC 2.4% DUE 05/03/23	037833AK6	200,000.000	95.33	190,665.20	102.23	204,458.80	4.24	2.35
Accrued Interest						1,600.00		
CHEVRON CORP 2.355% DUE 12/05/22	166764AB6	200,000.000	97.15	194,291.39	102.27	204,549.00	4.23	2.30
Accrued Interest						1,007.42		
FED HOME LN BK 1.875% DUE 03/13/20	313378J77	500,000.000	97.62	488,118.00	102.60	513,007.00	10.65	1.83
Accrued Interest						4,453.12		
FNMA 1.625% DUE 11/27/18	3135G0YT4	500,000.000	100.63	503,165.50	101.50	507,509.00	10.49	1.60
Accrued Interest						2,121.53		
MICROSOFT CORP 2.375% DUE 05/01/23	594918AT1	200,000.000	98.41	196,818.19	102.64	205,277.00	4.26	2.31
Accrued Interest						1,583.33		
ORACLE CORP 2.4% DUE 09/15/23	68389XBL8	200,000.000	100.75	201,499.40	100.82	201,633.60	4.17	2.38
Accrued Interest						826.67		
TENNESSEE VALLEY 1.875% DUE 08/15/22	880591EN8	665,000.000	100.69	669,600.51	101.31	673,726.13	13.88	1.85
Accrued Interest						554.17		
US TREAS NT 0.625% DUE 04/30/18	912828UZ1	755,000.000	98.77	745,703.30	99.73	752,994.72	15.53	0.63
Accrued Interest						1,577.19		

Barrington Hills Police Pension Fund: Fixed Income

Portfolio Current Value

by Security Type

				Date	Account Number	Report Currency		
				8/31/2016	74698825	USD		
Security Name	Symbol	Units	Unit Cost	Total Cost	Price	Market Value	Percent Asset	Current Yield
US TREAS NT 0.625% UST NOTE DUE 11/30/17	912828UA6	1,075,000.000	99.56	1,070,220.13	99.86	1,073,488.55	22.14	0.63
Accrued Interest						1,688.87		
WAL-MART STORES 1.125% DUE 04/11/18	931142DF7	200,000.000	99.64	199,270.00	100.28	200,568.00	4.15	1.12
Accrued Interest						875.00		
Total Portfolio		-	-	4,753,302.59	-	4,857,351.89	100.00	1.41