

Barrington Hills Police Pension Fund

Monthly Financial Report

For the Month Ended

January 31, 2017

Prepared By



Lauterbach & Amen, LLP

CERTIFIED PUBLIC ACCOUNTANTS

Barrington Hills Police Pension Fund

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Accountants' Compilation Report



February 15, 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 January 31, 2017 and the related statement of changes in net position - modified cash basis for the one month 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 January 31, 2017

Assets

Cash and Cash Equivalents	\$ 23,500.57
Investments at Fair Market Value	
Money Market Mutual Funds	234,397.97
Illinois Funds	145,311.81
Fixed Income	4,733,496.05
Mutual Funds	4,080,108.12
Total Cash and Investments	<u>9,216,814.52</u>
Accrued Interest	23,269.06
Due from Municipality	7,130.29
Prepays	<u>2,415.00</u>
Total Assets	<u>9,249,628.87</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>9,239,584.15</u></u>
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Barrington Hills Police Pension Fund
Statement of Changes in Net Position - Modified Cash Basis
For the One Month Ended January 31, 2017

Additions

Contributions - Municipal	\$ 0.00
Contributions - Members	13,500.57
Total Contributions	<u>13,500.57</u>

Investment Income	
Interest and Dividends Earned	8,180.11
Net Change in Fair Value	109,259.30
Total Investment Income	<u>117,439.41</u>
Less Investment Expense	0.00
Net Investment Income	<u>117,439.41</u>

Total Additions	<u>130,939.98</u>
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Deductions

Administration	425.00
Pension Benefits and Refunds	
Pension Benefits	36,530.96
Refunds	<u>0.00</u>

Total Deductions	<u>36,955.96</u>
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Change in Position	93,984.02
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Net Position Held in Trust for Pension Benefits

Beginning of Year	<u>9,145,600.13</u>
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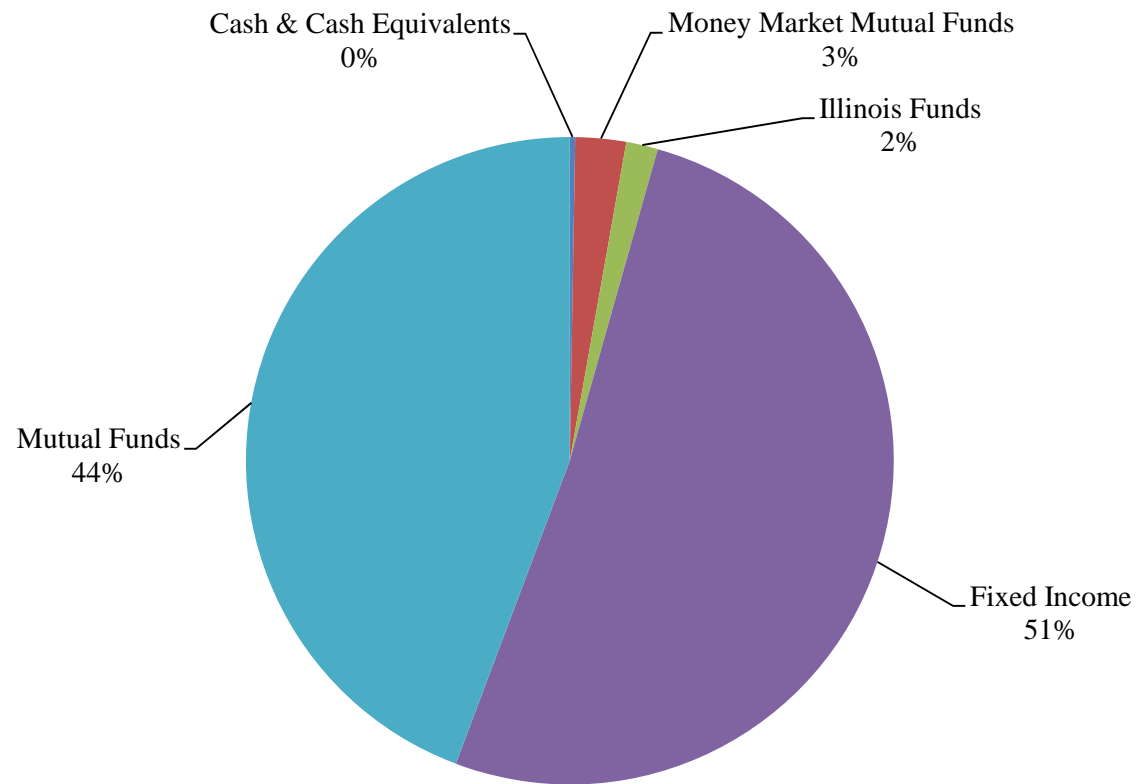
End of Period	<u><u>9,239,584.15</u></u>
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Other Supplementary Information

Barrington Hills Police Pension Fund

Cash and Investments



Barrington Hills Police Pension Fund

Cash Analysis Report

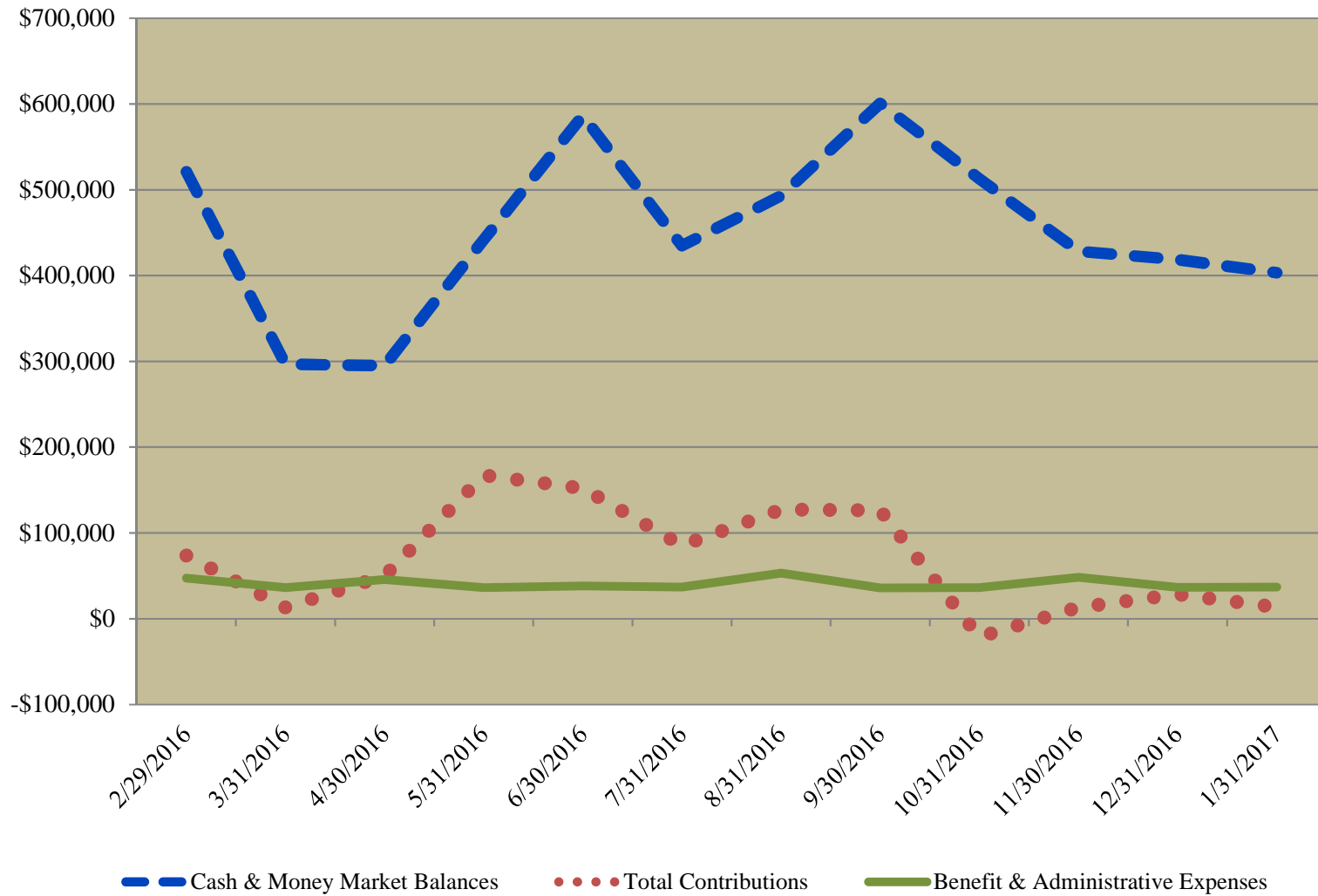
For the Twelve Periods Ending January 31, 2017

<u>Financial Institutions</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>	<u>11/30/16</u>	<u>12/31/16</u>	<u>01/31/17</u>
Harris Bank - CK	#321-494-7	\$ 9,575	10,000	350	13,934	7,261	22,520	22,520	9,575	10,000	10,000	10,000	23,501
		<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>	<u>10,000</u>	<u>10,000</u>	<u>23,501</u>
Schwab - MM	#7469-8825	242,095	46,783	47,908	62,464	220,452	18,661	99,896	204,585	136,081	98,488	102,845	109,314
Schwab - MM	#1225-7340	91,413	85,450	78,567	80,274	106,396	108,051	85,975	98,592	99,811	101,258	123,592	125,084
Illinois Funds - MM	#1600005798	115,401	78,597	154,404	285,429	123,134	213,335	170,579	174,857	266,958	218,658	182,181	145,312
Illinois Funds - MM - Reconciling		62,426	75,772	13,742	-	129,093	72,299	114,182	113,081	-	-	-	-
		<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>	<u>418,404</u>	<u>408,618</u>	<u>379,710</u>
Total		<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>428,404</u>	<u>418,618</u>	<u>403,211</u>
<u>Contributions</u>													
Current Tax - Village		60,600	-	36,176	154,527	138,041	72,299	114,182	113,081	(34,490)	-	15,325	-
Contributions - Current Year		<u>13,098</u>	<u>13,346</u>	<u>13,742</u>	<u>12,720</u>	<u>13,947</u>	<u>13,197</u>	<u>13,098</u>	<u>13,098</u>	<u>13,346</u>	<u>13,098</u>	<u>13,197</u>	<u>13,501</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>13,098</u>	<u>28,522</u>	<u>13,501</u>
<u>Expenses</u>													
Pension Benefits		35,566	35,566	35,566	35,566	35,566	35,566	35,566	35,566	35,566	35,566	35,566	36,531
Refunds/Transfers of Service		-	838	-	-	-	-	-	-	-	-	-	-
Administration		<u>11,680</u>	<u>-</u>	<u>10,260</u>	<u>850</u>	<u>2,739</u>	<u>1,300</u>	<u>17,645</u>	<u>425</u>	<u>830</u>	<u>12,821</u>	<u>995</u>	<u>425</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>	<u>48,387</u>	<u>36,561</u>	<u>36,956</u>
Total Contributions less Expenses		<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>	<u>(35,289)</u>	<u>(8,039)</u>	<u>(23,455)</u>

See Accountants' Compilation Report

Barrington Hills Police Pension Fund

Cash Analysis Summary



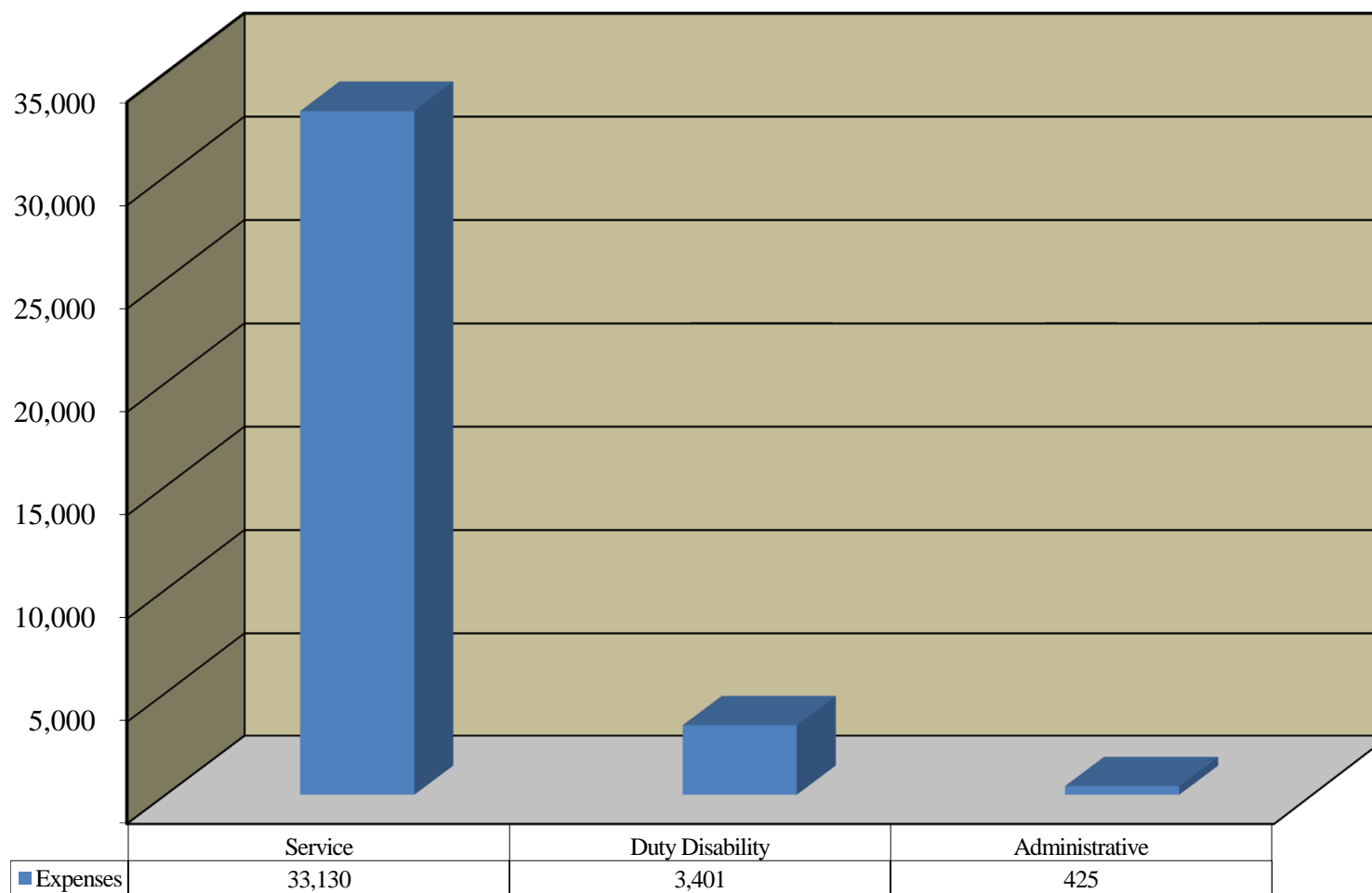
Barrington Hills Police Pension Fund

Revenue Report as of January 31, 2017

		<u>Received this Month</u>	<u>Received this Year</u>
<u>Contributions</u>			
Contributions - Members			
41-410-00 - Contributions - Current Year		13,500.57	13,500.57
		<u>13,500.57</u>	<u>13,500.57</u>
Total Contributions		<u>13,500.57</u>	<u>13,500.57</u>
<u>Investment Income</u>			
Interest and Dividends			
43-106-01 - Illinois Funds - Money Market	#1600005798	86.47	86.47
43-252-01 - Schwab - Fixed Income	#7469-8825	6,469.26	6,469.26
43-550-03 - Schwab - Stock Equities	#1225-7340	1,491.78	1,491.78
		<u>8,047.51</u>	<u>8,047.51</u>
Gains and Losses			
44-252-01 - Schwab - Fixed Income	#7469-8825	7,156.64	7,156.64
44-550-03 - Schwab - Stock Equities	#1225-7340	102,102.66	102,102.66
		<u>109,259.30</u>	<u>109,259.30</u>
Other Income			
45-200-00 - Accrued Interest		132.60	132.60
		<u>132.60</u>	<u>132.60</u>
Total Investment Income		<u>117,439.41</u>	<u>117,439.41</u>
Total Revenue		<u><u>130,939.98</u></u>	<u><u>130,939.98</u></u>

Barrington Hills Police Pension Fund

Pension Benefits and Expenses



Barrington Hills Police Pension Fund

Expense Report as of January 31, 2017

	<u>Expended this Month</u>	<u>Expended this Year</u>
<u>Pensions and Benefits</u>		
51-020-00 - Service Pensions	\$ 33,129.62	33,129.62
51-040-00 - Duty Disability Pensions	3,401.34	3,401.34
Total Pensions and Benefits	<u>36,530.96</u>	<u>36,530.96</u>
<u>Administrative</u>		
Professional Services		
52-170-03 - Accounting & Bookkeeping Services	425.00	425.00
	<u>425.00</u>	<u>425.00</u>
Total Administrative	<u>425.00</u>	<u>425.00</u>
Total Expenses	<u><u>36,955.96</u></u>	<u><u>36,955.96</u></u>

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

Name	Thru Prior Fiscal Year	Current Fiscal Year	Service Purchase	Refunds	Total Contributions
Baird, Brian D.	\$ 104,773.91	774.78	0.00	0.00	105,548.69
Borck, Todd M.	122,043.62	908.80	0.00	0.00	122,952.42
Caputo, Dominic V.	137,688.34	774.78	0.00	0.00	138,463.12
Colditz, Joseph S.	137,628.23	978.04	0.00	0.00	138,606.27
Currie, Jason D.	55,804.39	824.33	0.00	0.00	56,628.72
Deutschle, Gary A.	84,425.90	774.78	0.00	0.00	85,200.68
Hensler, Jeremy J.	89,439.74	774.78	0.00	0.00	90,214.52
Johnson, Mark E.	73,986.36	774.78	0.00	0.00	74,761.14
Kann, David M.	122,613.55	908.80	0.00	0.00	123,522.35
McKinney, Patrick J.	89,676.87	774.78	0.00	0.00	90,451.65
Parada, Sabas N.	81,452.63	774.78	0.00	0.00	82,227.41
Riedel, Ronald W.	129,788.78	908.80	0.00	0.00	130,697.58
Ruffin, Ronald L.	87,662.73	774.78	0.00	0.00	88,437.51
Semelsberger, Richard W.	161,398.08	1,064.02	0.00	0.00	162,462.10
Stokes, Erik E.	117,557.61	774.78	0.00	0.00	118,332.39
Underwood, Curt A.	138,915.67	934.76	0.00	0.00	139,850.43
Totals	1,734,856.41	13,500.57	0.00	0.00	1,748,356.98

Batches 24030

Barrington Hills Police Pension Fund

Multiple Batch Report

Check Date 1/31/2017 1

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	\$4,938.27	\$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"/>	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"/>	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"/>	0	\$4,541.24	\$5,517.62	\$976.38
				***-**-6816 Subtotal:	\$4,541.24	\$5,517.62	\$976.38
***-**-0193							
	100510	Schuld, Alfred W.	<input checked="" type="checkbox"/>	0	\$5,935.07	\$6,881.46	\$946.39
				***-**-0193 Subtotal:	\$5,935.07	\$6,881.46	\$946.39

See Accountants' Compilation Report

Batches 24030

Barrington Hills Police Pension Fund

Multiple Batch Report

Check Date 1/31/2017 1

SSN	Family ID	Employee Name Alt Payee Name	ACH	Check #	Net Amount	Member Gross	Federal Tax
Service Subtotal:					\$27,682.15	\$33,129.62	\$5,447.47

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
November 1, 2016 - January 31, 2017

Date	Check Number	Vendor Name	Invoice Amount	Check Amount
11/04/16	30091	NCPERS 52-290-26 2017 Association Dues	250.00	
			Check Amount	<u>250.00</u>
11/07/16	30087	Lauterbach & Amen, LLP 52-170-03 #18260 09/16 Accounting Service 52-170-03 #18260 09/16 Payroll Service	380.00 45.00	
			ACH Amount (Direct Deposit)	<u>425.00</u>
11/07/16	30088	Mesirow Insurance Services, Inc. 52-150-01 Policy# MGL001271701 52-150-01 #948575 11/01/16-11/01/17	2,735.00 0.00	
			ACH Amount (Direct Deposit)	<u>2,735.00</u>
11/07/16	30089	Robbins Schwartz Nicholas Lifton 52-170-05 Board Governance 52-170-05 Board Governance Previous Balance 52-170-05 Finance 52-170-05 Finance Previous Balance 52-170-05 Village Audit Request Previous Balance	615.00 1,157.62 563.75 410.00 205.00	
			ACH Amount (Direct Deposit)	<u>2,951.37</u>
11/07/16	30090	Wall & Associates 52-190-01 3Q16 Investment Manager/Advisor Fee	6,459.44	
			ACH Amount (Direct Deposit)	<u>6,459.44</u>
11/30/16	30092	Internal Revenue Service 20-230-00 Internal Revenue Service	5,268.39	
			ACH Amount (Direct Deposit)	<u>5,268.39</u>
12/12/16	30093	Lauterbach & Amen, LLP 52-170-03 #18752 10/16 Accounting Service 52-170-03 #18752 10/16 Payroll Service 52-170-03 #19245 FYE15 MCR	380.00 45.00 570.00	
			ACH Amount (Direct Deposit)	<u>995.00</u>
12/30/16	30094	Internal Revenue Service 20-230-00 Internal Revenue Service	5,268.39	
			ACH Amount (Direct Deposit)	<u>5,268.39</u>
01/04/17	30095	Lauterbach & Amen, LLP 52-170-03 #19469 11/16 Accounting Services 52-170-03 #19469 11/16 Payroll Services	380.00 45.00	
			ACH Amount (Direct Deposit)	<u>425.00</u>

Barrington Hills Police Pension Fund

Quarterly Vendor Check Report

All Bank Accounts
November 1, 2016 - January 31, 2017

Check			Invoice	Check
Date	Number	Vendor Name	Amount	Amount
01/31/17	30096	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>30,225.06</u></u>

Performance Summary

Net of Fees

Date Range
1/1/2017 - 1/31/2017

Client Name
Barrington Hills Police
Pension Fund

Account Name
Aggregated Accounts

Account Number

Currency
USD

Portfolio Summary

Beginning Market Value	9,112,963.10
Beginning Accrued Interest	23,243.54
Additions	0.00
Withdrawals	-36,955.96
Period Realized Gains/Losses ³	0.00
Period Unrealized Gains/Losses ²	109,259.30
Interest Income	6,556.24
Dividend Income	1,491.27
Management Fees	0.00
Ending Market Value	9,193,313.95
Ending Accrued Interest	23,427.31
Total Gain after Management Fees	117,490.58
Time Weighted Return %	1.29
Benchmark Return %	0.91
Average Annualized Return %	-
Annualized Benchmark Return %	-

Total Portfolio	1 Mo	3 Mo	YTD	1 Yr	3 Yr	5 Yr	Since Inception 12/31/2008
Time Weighted Return % ¹	1.29	2.31	1.29	7.82	3.98	4.63	4.34
40% S&P 500 55% BC Inter. Gov. Credit & 5% TBills % ¹	0.91	2.29	0.91	8.37	5.43	6.55	7.79
+/- Benchmark %	0.38	0.02	0.38	-0.56	-1.45	-1.92	-3.44

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 1/31/2017	Account Number	Report Currency USD		
Security Name	Symbol	Units	Unit Cost	Total Cost	Price	Market Value	Percent Asset	Current Yield
Cash		-	-	234,397.97	-	234,397.97	2.54	0.00
Sweep Account		234,397.970	1.00	234,397.97	1.00	234,397.97	2.54	-
Exchange-Traded Fund		-	-	3,738,414.92	-	4,080,108.12	44.27	2.07
First Trust Utilities AlphaDEX® ETF	FXU	2,152.000	25.51	54,893.43	27.23	58,598.96	0.64	2.57
iShares MSCI EAFE	EFA	6,829.000	63.57	434,141.72	59.63	407,213.27	4.42	2.97
iShares MSCI Emerging Markets	EEM	5,340.000	37.57	200,632.75	37.34	199,395.60	2.16	1.78
iShares MSCI Germany	EWG	7,246.000	25.51	184,838.47	27.51	199,337.46	2.16	2.27
iShares US Aerospace & Defense	ITA	1,170.000	132.38	154,881.27	142.39	166,596.30	1.81	1.06
iShares US Basic Materials	IYM	1,084.000	77.41	83,908.06	86.91	94,210.44	1.02	1.41
iShares US Energy	IYE	3,641.000	36.65	133,427.47	40.14	146,149.74	1.59	2.18
iShares US Medical Devices	IHI	1,642.000	144.35	237,025.57	142.17	233,443.14	2.53	0.51
iShares US Technology	IYW	1,931.000	116.72	225,395.27	125.92	243,151.52	2.64	1.08
iShares US Telecommunications	IYZ	2,756.000	30.72	84,664.63	35.49	97,810.44	1.06	2.20
PowerShares DWA Consumer Staples Mom ETF	PSL	2,701.000	58.58	158,233.53	55.09	148,798.09	1.61	2.03
PowerShares Dynamic Retail ETF	PMR	4,207.000	37.04	155,835.39	34.87	146,698.09	1.59	0.94
PowerShares KBW High Div Yld Fincl ETF	KBWD	9,038.000	21.01	189,895.09	23.44	211,850.72	2.30	8.61
SPDR® Dow Jones REIT ETF	RWR	543.000	99.55	54,053.58	92.46	50,205.78	0.54	4.43
SPDR® S&P Oil & Gas Explor & Prodtn ETF	XOP	2,035.000	37.61	76,544.08	40.08	81,562.80	0.88	0.79
Vanguard Consumer Discretionary ETF	VCR	1,839.000	114.73	210,995.11	133.52	245,543.28	2.66	1.54
Vanguard Consumer Staples ETF	VDC	1,084.000	130.51	141,473.53	135.75	147,153.00	1.60	2.36
Vanguard Financials ETF	VFH	5,981.000	45.91	274,562.82	59.44	355,510.64	3.86	1.63

Barrington Hills Police Pension Fund: Aggregated Accounts

Portfolio Current Value

by Security Type

				Date 1/31/2017	Account Number	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	130.14	229,176.54	2.49	1.42
Vanguard Industrials ETF	VIS	1,401.000	99.74	139,733.69	120.93	169,422.93	1.84	1.79
Vanguard Information Technology ETF	VGT	3,537.000	93.98	332,407.47	126.74	448,279.38	4.86	1.26
Fixed Income		-	-	4,779,683.29	-	4,756,923.36	51.61	1.67
3M CO 2% DUE 06/26/22	88579YAF8	200,000.000	97.03	194,054.60	98.18	196,357.20	2.13	2.04
Accrued Interest						388.89		
APPLE INC 2.4% DUE 05/03/23	037833AK6	200,000.000	95.33	190,665.20	97.77	195,536.80	2.13	2.45
Accrued Interest						1,186.67		
CHEVRON CORP 2.355% DUE 12/05/22	166764AB6	200,000.000	97.15	194,291.39	98.19	196,385.60	2.14	2.40
Accrued Interest						614.92		
FED HOME LN BK 1.875% DUE 03/13/20	313378J77	500,000.000	97.62	488,118.00	100.89	504,439.00	5.51	1.86
Accrued Interest						3,645.83		
FHLB 1.125% DUE 07/14/21	3130A8QS5	1,150,000.000	99.63	1,145,753.50	96.58	1,110,620.55	12.06	1.16
Accrued Interest						610.94		
FHLB 1.375% DUE 02/18/21	3130A7CV5	800,000.000	99.56	796,447.00	98.19	785,515.20	8.58	1.40
Accrued Interest						4,980.56		
FNMA 1.625% DUE 11/27/18	3135G0YT4	500,000.000	100.63	503,165.50	100.74	503,686.00	5.48	1.61
Accrued Interest						1,444.44		
MICROSOFT CORP 2.375% DUE 05/01/23	594918AT1	200,000.000	98.41	196,818.19	97.85	195,705.80	2.14	2.43
Accrued Interest						1,187.50		
ORACLE CORP 2.4% DUE 09/15/23	68389XBL8	200,000.000	100.75	201,499.40	96.59	193,177.00	2.13	2.48

Barrington Hills Police Pension Fund: Aggregated Accounts

Portfolio Current Value

by Security Type

				Date 1/31/2017	Account Number	Report Currency USD		
Security Name	Symbol	Units	Unit Cost	Total Cost	Price	Market Value	Percent Asset	Current Yield
Accrued Interest						2,826.67		
TENNESSEE VALLEY 1.875% DUE 08/15/22	880591EN8	665,000.000	100.69	669,600.51	98.10	652,378.30	7.14	1.91
Accrued Interest						5,853.39		
WAL-MART STORES 1.125% DUE 04/11/18	931142DF7	200,000.000	99.64	199,270.00	99.85	199,694.60	2.17	1.13
Accrued Interest						687.50		
Money Market Fund		-	-	148,301.81	-	145,311.81	1.58	0.00
Illinois Funds Money Fund	IPTIP	145,311.810	1.02	148,301.81	1.00	145,311.81	1.58	-
Total Portfolio		-	-	8,900,797.99	-	9,216,741.26	100.00	1.86



2/14/2017

As of Date: 1/31/2017

**Barrington Hills Police
Pension Fund**

Board Liquidity

Account number:

Portfolio Performance Summary

Time Period: 1/1/2017 to 1/31/2017

Beginning Market Value	182,181.30
Beginning Accrued Interest	0.00
Additions	0.00
Withdrawals	-36,955.96
Period Realized Gain/Loss	0.00
Period Unrealized Gain/Loss	0.00
Interest Income	86.47
Dividend Income	0.00
Management Fees	0.00
Ending Market Value	145,311.81
End Accrued Interest	0.00
Total Gain before Management Fees	86.47
Money Weighted Return %	0.05

Performance by Account

Time Period: 1/1/2017 to 1/31/2017

	Beginning Market Value	Additions	Withdrawals	Interest Income	Dividend Income	Ending Market Value
Board Liquidity	182,181.30	0.00	-36,955.96	86.47	0.00	145,311.81
Total Portfolio	182,181.30	0.00	-36,955.96	86.47	0.00	145,311.81

Performance Summary

Net of Fees

Date Range
1/1/2017 - 1/31/2017

Client Name
Barrington Hills Police
Pension Fund

Account Name
Board Liquidity

Account Number

Currency
USD

Portfolio Summary

Beginning Market Value	182,181.30
Beginning Accrued Interest	0.00
Additions	0.00
Withdrawals	-36,955.96
Period Realized Gains/Losses ³	0.00
Period Unrealized Gains/Losses ²	0.00
Interest Income	86.47
Dividend Income	0.00
Management Fees	0.00
Ending Market Value	145,311.81
Ending Accrued Interest	0.00
Total Gain after Management Fees	86.47
Time Weighted Return %	0.06
Benchmark Return %	0.04
Average Annualized Return %	-
Annualized Benchmark Return %	-

Total Portfolio	1 Mo	3 Mo	YTD	1 Yr	3 Yr	5 Yr	Since Inception 10/15/2011
Time Weighted Return % ¹	0.06	0.15	0.06	0.39	0.15	0.12	0.11
Citi Treasury Bill 3 Mon USD % ¹	0.04	0.09	0.04	0.30	0.12	0.10	0.09
+/- Benchmark %	0.02	0.05	0.02	0.09	0.03	0.02	0.02

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	Account Number	Report Currency		
				1/31/2017		USD		
Security Name	Symbol	Units	Unit Cost	Total Cost	Price	Market Value	Percent Asset	Current Yield
Money Market Fund		-	-	148,301.81	-	145,311.81	100.00	0.00
Illinois Funds Money Fund	IPTIP	145,311.810	1.02	148,301.81	1.00	145,311.81	100.00	-
Total Portfolio		-	-	148,301.81	-	145,311.81	100.00	0.00



2/14/2017

As of Date: 1/31/2017

**Barrington Hills Police
Pension Fund**

ETF Global Equity

**Account number:
12257340**

Portfolio Performance Summary

Time Period: 1/1/2017 to 1/31/2017

Beginning Market Value	4,101,597.67
Beginning Accrued Interest	0.00
Additions	0.00
Withdrawals	0.00
Period Realized Gain/Loss	0.00
Period Unrealized Gain/Loss	102,102.66
Interest Income	0.51
Dividend Income	1,491.27
Management Fees	0.00
Ending Market Value	4,205,192.11
End Accrued Interest	0.00
Total Gain before Management Fees	103,594.44
Money Weighted Return %	2.53

Performance by Account

Time Period: 1/1/2017 to 1/31/2017

	Beginning Market Value	Additions	Withdrawals	Interest Income	Dividend Income	Ending Market Value
ETF Global Equity	4,101,597.67	0.00	0.00	0.51	1,491.27	4,205,192.11
Total Portfolio	4,101,597.67	0.00	0.00	0.51	1,491.27	4,205,192.11

Performance Summary

Net of Fees

Date Range
1/1/2017 - 1/31/2017

Client Name
Barrington Hills Police
Pension Fund

Account Name
ETF Global Equity

Account Number
12257340

Currency
USD

Portfolio Summary

Beginning Market Value	4,101,597.67
Beginning Accrued Interest	0.00
Additions	0.00
Withdrawals	0.00
Period Realized Gains/Losses ³	0.00
Period Unrealized Gains/Losses ²	102,102.66
Interest Income	0.51
Dividend Income	1,491.27
Management Fees	0.00
Ending Market Value	4,205,192.11
Ending Accrued Interest	0.00
Total Gain after Management Fees	103,594.44
Time Weighted Return %	2.53
Benchmark Return %	2.09
Average Annualized Return %	-
Annualized Benchmark Return %	-

Total Portfolio	1 Mo	3 Mo	YTD	1 Yr	3 Yr	5 Yr	Since Inception 1/31/2012
Time Weighted Return % ¹	2.53	7.21	2.53	18.71	7.40	11.26	11.25
80% R3K & 20% EAFE (net) % ¹	2.09	7.70	2.09	19.79	8.35	12.39	12.39
+/- Benchmark %	0.44	-0.49	0.44	-1.08	-0.94	-1.13	-1.13
65% R3K & 35% EAFE % ¹	2.24	7.08	2.24	18.34	6.90	11.20	11.22
+/- Benchmark %	0.29	0.13	0.29	0.37	0.50	0.06	0.03
S&P 500 TR USD % ¹	1.90	7.76	1.90	20.04	10.85	14.08	14.06
+/- Benchmark %	0.63	-0.55	0.63	-1.33	-3.44	-2.82	-2.81

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
1/31/2017Account Number
12257340Report Currency
USD

Security Name	Symbol	Units	Unit Cost	Total Cost	Price	Market Value	Percent Asset	Current Yield
Cash		-	-	125,083.99	-	125,083.99	2.97	0.00
Sweep Account		125,083.990	1.00	125,083.99	1.00	125,083.99	2.97	-
Exchange-Traded Fund		-	-	3,738,414.92	-	4,080,108.12	97.03	2.07
First Trust Utilities AlphaDEX® ETF	FXU	2,152.000	25.51	54,893.43	27.23	58,598.96	1.39	2.57
iShares MSCI EAFE	EFA	6,829.000	63.57	434,141.72	59.63	407,213.27	9.68	2.97
iShares MSCI Emerging Markets	EEM	5,340.000	37.57	200,632.75	37.34	199,395.60	4.74	1.78
iShares MSCI Germany	EWG	7,246.000	25.51	184,838.47	27.51	199,337.46	4.74	2.27
iShares US Aerospace & Defense	ITA	1,170.000	132.38	154,881.27	142.39	166,596.30	3.96	1.06
iShares US Basic Materials	IYM	1,084.000	77.41	83,908.06	86.91	94,210.44	2.24	1.41
iShares US Energy	IYE	3,641.000	36.65	133,427.47	40.14	146,149.74	3.48	2.18
iShares US Medical Devices	IHI	1,642.000	144.35	237,025.57	142.17	233,443.14	5.55	0.51
iShares US Technology	IYW	1,931.000	116.72	225,395.27	125.92	243,151.52	5.78	1.08
iShares US Telecommunications	IYZ	2,756.000	30.72	84,664.63	35.49	97,810.44	2.33	2.20
PowerShares DWA Consumer Staples Mom ETF	PSL	2,701.000	58.58	158,233.53	55.09	148,798.09	3.54	2.03
PowerShares Dynamic Retail ETF	PMR	4,207.000	37.04	155,835.39	34.87	146,698.09	3.49	0.94
PowerShares KBW High Div Yld Fincl ETF	KBWD	9,038.000	21.01	189,895.09	23.44	211,850.72	5.04	8.61
SPDR® Dow Jones REIT ETF	RWR	543.000	99.55	54,053.58	92.46	50,205.78	1.19	4.43
SPDR® S&P Oil & Gas Explor & Prodtn ETF	XOP	2,035.000	37.61	76,544.08	40.08	81,562.80	1.94	0.79
Vanguard Consumer Discretionary ETF	VCR	1,839.000	114.73	210,995.11	133.52	245,543.28	5.84	1.54
Vanguard Consumer Staples ETF	VDC	1,084.000	130.51	141,473.53	135.75	147,153.00	3.50	2.36
Vanguard Financials ETF	VFH	5,981.000	45.91	274,562.82	59.44	355,510.64	8.45	1.63

Barrington Hills Police Pension Fund: ETF Global Equity

Portfolio Current Value

by Security Type

Date
1/31/2017Account Number
12257340Report 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	130.14	229,176.54	5.45	1.42
Vanguard Industrials ETF	VIS	1,401.000	99.74	139,733.69	120.93	169,422.93	4.03	1.79
Vanguard Information Technology ETF	VGT	3,537.000	93.98	332,407.47	126.74	448,279.38	10.66	1.26
Total Portfolio		-	-	3,863,498.91	-	4,205,192.11	100.00	2.07



2/14/2017

As of Date: 1/31/2017

**Barrington Hills Police
Pension Fund**

Fixed Income

**Account number:
74698825**

Portfolio Performance Summary

Time Period: 1/1/2017 to 1/31/2017

Beginning Market Value	4,829,184.13
Beginning Accrued Interest	23,243.54
Additions	0.00
Withdrawals	0.00
Period Realized Gain/Loss	0.00
Period Unrealized Gain/Loss	7,156.64
Interest Income	6,469.26
Dividend Income	0.00
Management Fees	0.00
Ending Market Value	4,842,810.03
End Accrued Interest	23,427.31
Total Gain before Management Fees	13,809.67
Money Weighted Return %	0.28

Performance by Account

Time Period: 1/1/2017 to 1/31/2017

	Beginning Market Value	Additions	Withdrawals	Interest Income	Dividend Income	Ending Market Value
Fixed Income	4,829,184.13	0.00	0.00	6,469.26	0.00	4,842,810.03
Total Portfolio	4,829,184.13	0.00	0.00	6,469.26	0.00	4,842,810.03

Performance Summary

Net of Fees

Date Range
1/1/2017 - 1/31/2017

Client Name
Barrington Hills Police
Pension Fund

Account Name
Fixed Income

Account Number
74698825

Currency
USD

Portfolio Summary

Beginning Market Value	4,829,184.13
Beginning Accrued Interest	23,243.54
Additions	0.00
Withdrawals	0.00
Period Realized Gains/Losses ³	0.00
Period Unrealized Gains/Losses ²	7,156.64
Interest Income	6,469.26
Dividend Income	0.00
Management Fees	0.00
Ending Market Value	4,842,810.03
Ending Accrued Interest	23,427.31
Total Gain after Management Fees	13,809.67
Time Weighted Return %	0.28
Benchmark Return %	0.27
Average Annualized Return %	-
Annualized Benchmark Return %	-

Total Portfolio	1 Mo	3 Mo	YTD	1 Yr	3 Yr	5 Yr	Since Inception 12/31/2008
Time Weighted Return % ¹	0.28	-1.49	0.28	-0.05	1.66	1.25	2.25
BBgBarc US Govt/Credit Interm TR USD % ¹	0.27	-1.40	0.27	1.12	1.87	1.70	3.21
+/- Benchmark %	0.01	-0.09	0.01	-1.17	-0.21	-0.45	-0.96
BBgBarc US Agency Interm TR USD % ¹	0.26	-0.66	0.26	0.33	1.35	1.06	1.93
+/- Benchmark %	0.02	-0.83	0.02	-0.38	0.31	0.19	0.32
BBgBarc US Agg Interm TR USD % ¹	0.18	-1.51	0.18	0.88	2.10	1.82	3.49
+/- Benchmark %	0.11	0.02	0.11	-0.93	-0.44	-0.57	-1.24

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.

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Barrington Hills Police Pension Fund: Fixed Income

Portfolio Current Value

by Security Type

Date
1/31/2017Account Number
74698825Report Currency
USD

Security Name	Symbol	Units	Unit Cost	Total Cost	Price	Market Value	Percent Asset	Current Yield
Cash		-	-	109,313.98	-	109,313.98	2.25	0.00
Sweep Account		109,313.980	1.00	109,313.98	1.00	109,313.98	2.25	-
Fixed Income		-	-	4,779,683.29	-	4,756,923.36	97.75	1.67
3M CO 2% DUE 06/26/22	88579YAF8	200,000.000	97.03	194,054.60	98.18	196,357.20	4.04	2.04
Accrued Interest						388.89		
APPLE INC 2.4% DUE 05/03/23	037833AK6	200,000.000	95.33	190,665.20	97.77	195,536.80	4.04	2.45
Accrued Interest						1,186.67		
CHEVRON CORP 2.355% DUE 12/05/22	166764AB6	200,000.000	97.15	194,291.39	98.19	196,385.60	4.05	2.40
Accrued Interest						614.92		
FED HOME LN BK 1.875% DUE 03/13/20	313378J77	500,000.000	97.62	488,118.00	100.89	504,439.00	10.44	1.86
Accrued Interest						3,645.83		
FHLB 1.125% DUE 07/14/21	3130A8QS5	1,150,000.000	99.63	1,145,753.50	96.58	1,110,620.55	22.84	1.16
Accrued Interest						610.94		
FHLB 1.375% DUE 02/18/21	3130A7CV5	800,000.000	99.56	796,447.00	98.19	785,515.20	16.24	1.40
Accrued Interest						4,980.56		
FNMA 1.625% DUE 11/27/18	3135G0YT4	500,000.000	100.63	503,165.50	100.74	503,686.00	10.38	1.61
Accrued Interest						1,444.44		
MICROSOFT CORP 2.375% DUE 05/01/23	594918AT1	200,000.000	98.41	196,818.19	97.85	195,705.80	4.05	2.43
Accrued Interest						1,187.50		
ORACLE CORP 2.4% DUE 09/15/23	68389XBL8	200,000.000	100.75	201,499.40	96.59	193,177.00	4.03	2.48
Accrued Interest						2,826.67		

Barrington Hills Police Pension Fund: Fixed Income

Portfolio Current Value

by Security Type

				Date		Account Number	Report Currency	
				1/31/2017		74698825	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	98.10	652,378.30	13.53	1.91
Accrued Interest						5,853.39		
WAL-MART STORES 1.125% DUE 04/11/18	931142DF7	200,000.000	99.64	199,270.00	99.85	199,694.60	4.12	1.13
Accrued Interest						687.50		
Total Portfolio		-	-	4,888,997.27	-	4,866,237.34	100.00	1.67