

CITY OF FOLSOM FUTURIS PUBLIC ENTITY INVESTMENT TRUST

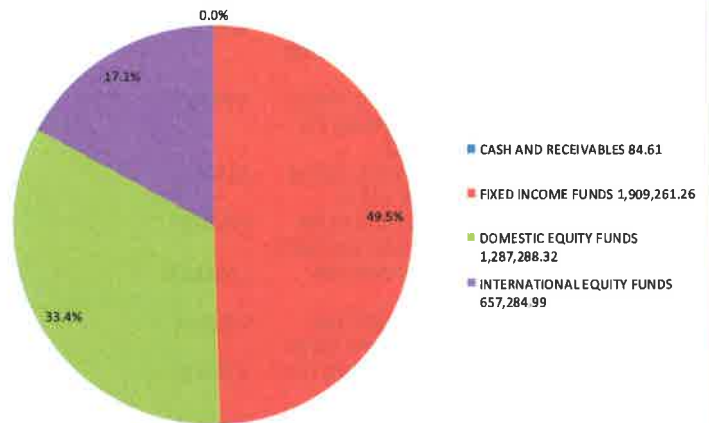
June 30, 2016

Change In Portfolio

Portfolio Value on 03-31-16	3,792,766.78
Contributions	0.28
Withdrawals	0.00
Change in Market Value	42,230.00
Income Received	18,922.12
Portfolio Value on 06-30-16	<u>3,853,919.17</u>
	3,853,919.17

Asset Allocation

**PORTFOLIO SUMMARY
June 30, 2016**



Time Weighted Return - Gross of Fees

	Quarter To Date	Year To Date	Latest 1 Year	Annualized Latest 3 Year	Annualized Latest 5 Year	Annualized Inception To Date
Account	1.61	3.06	1.45	5.35	5.18	5.37
S&P 500 TR	2.46	3.85	4.02	11.67	12.11	7.46
MSCI EAFE	-1.46	-4.42	-10.16	2.06	1.68	-0.69
MSCI ACWI Ex US Net	-0.65	-1.02	-10.16	1.19	0.12	-1.11
Barclays Aggregate	2.22	5.32	6.04	4.07	3.77	4.72
Barclays Global Agg Bd Unhedged	2.89	8.97	8.87	2.80	1.75	3.32
50% MSCI ACWI/ 50% Barclays Agg	1.61	3.39	1.35	5.25	4.84	4.06

Time Weighted Return - Net of Fees

	Quarter To Date	Year To Date	Latest 1 Year	Annualized Latest 3 Year	Annualized Latest 5 Year	Annualized Inception To Date
Account	1.61	3.06	1.45	5.35	5.18	5.37
S&P 500 TR	2.46	3.85	4.02	11.67	12.11	7.46
MSCI EAFE	-1.46	-4.42	-10.16	2.06	1.68	-0.69
MSCI ACWI Ex US Net	-0.65	-1.02	-10.16	1.19	0.12	-1.11
Barclays Aggregate	2.22	5.32	6.04	4.07	3.77	4.72
Barclays Global Agg Bd Unhedged	2.89	8.97	8.87	2.80	1.75	3.32
50% MSCI ACWI/ 50% Barclays Agg	1.61	3.39	1.35	5.25	4.84	4.06

PORTFOLIO APPRAISAL

June 30, 2016

Quantity	Security	Security Symbol	Unit Cost	Total Cost	Price	Market Value	Pct. Assets	Cur. Yield
CASH AND RECEIVABLES								
	NORTHERN INSTL FUNDS GOVERNMENT SELECT	BGSX.X		84.61		84.61	0.0	0.0
FIXED INC MUTUAL FUNDS								
Taxable Funds								
13,710.541	BLACKROCK FDS II STRATGIC INC K	BSIK.X	9.71	133,129.35	9.72	133,266.46	3.5	2.3
33.684	BLACKROCK STRATEGIC INCOME OPPS INSTL	BSII.X	9.72	327.41	9.72	327.41	0.0	2.4
22,299.724	BLACKROCK TOTAL RETURN FD BD FD BLKRK CL	MPHQ.X	11.94	266,258.71	11.94	266,258.70	6.9	2.8
47.978	BLACKROCK TOTAL RETURN INSTL	MAHQ.X	11.94	572.86	11.94	572.86	0.0	2.8
14,565.575	GUGGENHEIM FDS TR INVT GD BD INSTL	GIUS.X	18.28	266,258.71	18.28	266,258.71	6.9	4.3
12,217.565	LEGG MASON BW ALT	LMAM.X	10.44	127,561.92	9.35	114,234.23	3.0	4.9
14,334.869	LEGG MASON BW GLOBAL OPPTS BD IS	GOBS.X	10.78	154,521.30	10.78	154,529.89	4.0	0.6
20,795.475	PRUDENTIAL TOTAL RETURN BD FD	PTRQ.X	14.59	303,367.23	14.70	305,693.48	7.9	2.9
0.500	TEMPLETON GLOBAL BOND ADV	TGBA.X	12.62	6.31	11.32	5.66	0.0	3.3
68.460	WESTERN ASSET CORE PLUS BOND INSTL	WACP.X	11.87	812.61	11.87	812.62	0.0	3.2
				1,252,816.40		1,241,960.02	32.2	3.0
Mid Cap Funds								
12,837.932	HARTFORD WORLD BOND Y	HWDY.X	10.37	133,129.35	10.38	133,257.73	3.5	1.1
Small Cap Funds								
20,250.376	TEMPLETON GLOBAL BOND R6	FBNR.X	11.27	228,221.74	11.32	229,234.26	5.9	3.4
25,678.959	WESTERN ASSET FDS INC	WAPS.X	11.85	304,295.67	11.87	304,809.24	7.9	3.3
				532,517.41		534,043.50	13.9	3.3
				1,918,463.16		1,909,261.26	49.5	3.0
DOMESTIC EQUITY FUNDS								
Taxable Funds								
0.500	VANGUARD INDEX FDS MD CP STK INST	VMCI.X	35.27	17.63	33.80	16.90	0.0	2.0
Large Cap Funds								
11,702.694	ALGER FDS II SPECTRA FD Z	ASPZ.X	18.36	214,870.07	16.64	194,732.83	5.1	0.0
7,309.379	COHEN & STEERS RLTY INCM NEW SHS CL Z	CSZI.X	15.91	116,271.66	15.76	115,195.81	3.0	2.4
7,169.933	COLUMBIA FDS SER TR I	COFY.X	22.62	162,177.74	21.87	156,806.43	4.1	2.9

PORTFOLIO APPRAISAL

June 30, 2016

Quantity	Security	Security Symbol	Unit Cost	Total Cost	Price	Market Value	Pct. Assets	Cur. Yield
2,012.649	UNDISCOVERED MANAGERS FDS BEHAVR VAL R6	UBVF.X	56.70	114,117.22	57.52	115,767.57	3.0	0.9
				607,436.69		582,502.65	15.1	1.4
Mid Cap Funds								
0.010	COHEN & STEERS REALTY INCOME I	CSDI.X	15.00	0.15	15.76	0.16	0.0	2.3
4,196.142	HARTFORD MIDCAP Y	HMDY.X	22.72	95,341.04	28.23	118,457.09	3.1	0.0
5,160.194	OAKMARK SELECT I	OAKL.X	41.21	212,647.81	38.02	196,190.58	5.1	0.3
4,677.803	PRUDENTIAL GLOBAL REAL ESTATE	PGRQ.X	25.68	120,142.05	24.98	116,851.52	3.0	1.9
				428,131.05		431,499.34	11.2	0.7
Small Cap Funds								
10,437.601	ALGER FDS SMALL CP FOCUS Z	AGOZ.X	10.93	114,082.98	11.13	116,170.50	3.0	?
				1,149,668.36		1,130,189.39	29.3	1.0
INTERNATIONAL FUNDS								
Large Cap Funds								
11,321.938	HARTFORD INTERNATIONAL VALUE Y	HILY.X	13.44	152,166.85	13.57	153,638.70	4.0	1.7
Small Cap Funds								
6,060.738	BRANDES INTERNATIONAL SMALL CAP EQUITY I	BISM.X	12.89	78,095.05	12.79	77,516.84	2.0	1.9
International								
2,215.978	AMERICAN FUNDS NEW PERSPECTIVE F2	ANWF.X	37.95	84,091.24	35.35	78,334.82	2.0	1.0
1,147.923	AMERICAN FUNDS NEW WORLD F-2	NFFF.X	57.97	66,543.59	51.07	58,624.43	1.5	0.9
10,380.687	BRANDES INVT TR INT EQTY FD R6	BIER.X	14.85	154,146.52	14.80	153,634.17	4.0	3.3
5,244.378	LEGG MASON PARTNERS EQUITY TR CLEARBDG IN IS	CBIS.X	14.50	76,043.48	14.64	76,777.69	2.0	1.4
				380,824.83		367,371.11	9.5	2.0
Emerging Markets								
7,940.316	BRANDES EMERGING MARKETS I	BEMIX	8.70	69,071.40	7.40	58,758.34	1.5	1.7
				680,158.14		657,284.99	17.1	1.9
BALANCED EQUITY FUNDS								
Balanced Funds								
8,060.489	THORNBURG INVESTMENT INCOME BUILDER I	TIBI.X	19.31	155,671.21	19.49	157,098.93	4.1	4.5
				155,671.21		157,098.93	4.1	4.5
TOTAL PORTFOLIO				3,904,045.48		3,853,919.17	100.0	2.3

