New Century Investment Management, Inc.

PORTFOLIO APPRAISAL

Leading Edge Investment Advisors, LLC CalSTRS

ilcg3le2/State Street TCH6/CAPIS 3PF04K56

February 29, 2016

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Pct. Assets
CASH AND EQUIVALENTS						
	Accrued Dividends		70,177.00		70,177.00	0.1
	Accrued Interest		557.14		557.14	0.0
	Cash and Cash Equivalents		1,158,656.76		1,158,656.76	1.2
			1,229,390.90		1,229,390.90	1.3
COMMON STOCK						
106,500	ACTIVISON BLIZZARD INC	21.88	2,329,780.15	31.67	3,372,855.00	3.5
10,300	AETNA INC NEW	68.74	707,981.59	108.63	1,118,889.00	1.1
7,400	ALLERGAN PLC (SHS)	184.03	1,361,813.47	290.11	2,146,814.00	2.2
6,600	ALPHABET INC (CAP STK CL A)	636.86	4,203,291.84	717.22	4,733,652.00	4.8
6,300	AMAZON COM INC	502.96	3,168,644.85	552.52	3,480,876.00	3.6
36,800	AMN HEALTHCARE SERVICES INC	33.37	1,227,887.20	28.43	1,046,224.00	1.1
43,500	APPLE INC	90.41	3,932,996.27	96.69	4,206,015.00	4.3
48,800	AT&T INC	32.60	1,591,114.24	36.95	1,803,160.00	1.8
1,500	BROADCOM LTD	143.38	215,076.15	133.97	200,955.00	0.2
32,900	CARNIVAL CORP (PAIRED CTF)	48.95	1,610,329.98	47.96	1,577,884.00	1.6
32,800	CARRIZO OIL & GAS INC	52.56	1,724,115.60	21.50	705,200.00	0.7
41,200	CDW CORP	38.43	1,583,324.24	39.58	1,630,696.00	1.7
16,500	CELANESE CORP DEL (COM SER A)	70.03	1,155,462.00	60.34	995,610.00	1.0
15,300	CELGENE CORP	72.27	1,105,721.00	100.83	1,542,699.00	1.6
25,800	CIRRUS LOGIC INC	35.54	916,895.88	35.23	908,934.00	0.9
43,400	COMFORT SYS USA INC	27.98	1,214,366.72	28.05	1,217,370.00	1.2
24,000	CONSTELLATION BRANDS INC (CL A)	62.00	1,487,906.42	141.43	3,394,320.00	3.5
61,200	CTRIP COM INTL LTD (AMERICAN DEP SHS)	38.04	2,328,317.28	40.92	2,504,304.00	2.6
32,800	DELTA AIR LINES INC DEL (COM NEW)	28.59	937,701.92	48.24	1,582,272.00	1.6
62,700	DIAMOND RESORTS INTL INC	24.75	1,551,756.76	21.79	1,366,233.00	1.4
20,600	DISNEY WALT CO (COM DISNEY)	85.43	1,759,864.64	95.52	1,967,712.00	2.0

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11,200	EASTMAN CHEM CO	77.43	867,230.56	64.15	718,480.00	0.7
4,900	ELECTRONIC ARTS INC	61.87	303,175.25	64.24	314,776.00	0.3
31,200	FACEBOOK INC (CL A)	66.20	2,065,417.89	106.92	3,335,904.00	3.4
14,200	FLEETCOR TECHNOLOGIES INC	113.75	1,615,221.92	127.69	1,813,198.00	1.9
28,000	GILEAD SCIENCES INC	76.70	2,147,529.83	87.25	2,443,000.00	2.5
46,400	GLOBAL PMTS INC	52.55	2,438,496.32	60.95	2,828,080.00	2.9
21,200	HARRIS CORP DEL	74.86	1,587,118.92	78.02	1,654,024.00	1.7
18,700	HCA HOLDINGS INC	67.86	1,268,981.50	69.21	1,294,227.00	1.3
21,800	HOME DEPOT INC	115.46	2,516,999.66	124.12	2,705,816.00	2.8
12,200	IPG PHOTONICS CORP	82.30	1,004,047.80	82.46	1,006,012.00	1.0
70,500	JETBLUE AIRWAYS CORP	23.15	1,631,926.95	22.00	1,551,000.00	1.6
15,300	KIMBERLY CLARK	104.42	1,597,586.22	130.30	1,993,590.00	2.0
20,300	LABORATORY CORP AMER HLDGS (COM NEW)	119.25	2,420,701.92	109.84	2,229,752.00	2.3
33,300	MATSON INC	36.92	1,229,545.89	40.09	1,334,997.00	1.4
12,900	MKS INSTRUMENT INC	36.09	465,586.80	32.90	424,410.00	0.4
51,500	NETAPP INC	31.10	1,601,804.50	24.84	1,279,260.00	1.3
11,300	NETFLIX INC	102.33	1,156,374.20	93.41	1,055,533.00	1.1
31,500	NEWELL RUBBERMAID INC	41.05	1,293,160.05	38.01	1,197,315.00	1.2
29,000	NIKE INC (CL B)	48.26	1,399,581.39	61.59	1,786,110.00	1.8
11,100	NORTHROP GRUMMAN CORP	97.40	1,081,158.81	192.22	2,133,642.00	2.2
12,100	O REILLY AUTOMOTIVE INC NEW	180.06	2,178,759.44	260.32	3,149,872.00	3.2
3,200	REGENERON PHARMACEUTICALS	502.96	1,609,488.00	384.02	1,228,864.00	1.3
8,700	SALESFORCE COM INC	67.00	582,934.80	67.75	589,425.00	0.6
42,300	SKYWORKS SOLUTIONS INC	51.74	2,188,405.42	66.45	2,810,835.00	2.9
15,200	STAMPS COM INC (COM NEW)	80.17	1,218,559.68	118.53	1,801,656.00	1.8
17,900	STARBUCKS CORP	54.72	979,455.78	58.21	1,041,959.00	1.1

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Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Pct. Assets
25,600	STRYKER CORP	94.79	2,426,544.64	99.88	2,556,928.00	2.6
34,100	T MOBILE US INC	38.97	1,329,047.50	37.10	1,265,110.00	1.3
25,100	UNITED CONTL HLDGS INC	59.04	1,481,860.89	57.26	1,437,226.00	1.5
14,000	UNITEDHEALTH GROUP INC	113.11	1,583,582.00	119.10	1,667,400.00	1.7
12,000	UNIVERSAL HLTH SVCS INC(CL B)	134.20	1,610,365.20	110.37	1,324,440.00	1.4
27,000	VALERO ENERGY CORP NEW	58.37	1,575,857.70	60.08	1,622,160.00	1.7
24,200	WASTE MGMT INC DEL	49.55	1,199,025.30	55.85	1,351,570.00	1.4
			85,769,880.94		96,449,245.00	98.7
TOTAL PORTFOLIO			**86,999,271.84**		**97,678,635.90**	**100.0**

New Century Investment Management, Inc.

PORTFOLIO APPRAISAL - SETTLED TRADES

Leading Edge Investment Advisors, LLC CalSTRS

ilcg3le2/State Street TCH6/CAPIS 3PF04K56

February 29, 2016

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Pct. Assets
CASH AND EQUIVALENTS						
	Cash and Cash Equivalents		1,158,656.76		1,158,656.76	1.2
COMMON STOCK						
106,500	ACTIVISON BLIZZARD INC	21.88	2,329,780.15	31.67	3,372,855.00	3.5
10,300	AETNA INC NEW	68.74	707,981.59	108.63	1,118,889.00	1.1
7,400	ALLERGAN PLC (SHS)	184.03	1,361,813.47	290.11	2,146,814.00	2.2
6,600	ALPHABET INC (CAP STK CL A)	636.86	4,203,291.84	717.22	4,733,652.00	4.8
6,300	AMAZON COM INC	502.96	3,168,644.85	552.52	3,480,876.00	3.6
36,800	AMN HEALTHCARE SERVICES INC	33.37	1,227,887.20	28.43	1,046,224.00	1.1
43,500	APPLE INC	90.41	3,932,996.27	96.69	4,206,015.00	4.3
48,800	AT&T INC	32.60	1,591,114.24	36.95	1,803,160.00	1.8
1,500	BROADCOM LTD	143.38	215,076.15	133.97	200,955.00	0.2
32,900	CARNIVAL CORP (PAIRED CTF)	48.95	1,610,329.98	47.96	1,577,884.00	1.6
32,800	CARRIZO OIL & GAS INC	52.56	1,724,115.60	21.50	705,200.00	0.7
41,200	CDW CORP	38.43	1,583,324.24	39.58	1,630,696.00	1.7
16,500	CELANESE CORP DEL (COM SER A)	70.03	1,155,462.00	60.34	995,610.00	1.0
15,300	CELGENE CORP	72.27	1,105,721.00	100.83	1,542,699.00	1.6
25,800	CIRRUS LOGIC INC	35.54	916,895.88	35.23	908,934.00	0.9
43,400	COMFORT SYS USA INC	27.98	1,214,366.72	28.05	1,217,370.00	1.2
24,000	CONSTELLATION BRANDS INC (CL A)	62.00	1,487,906.42	141.43	3,394,320.00	3.5
61,200	CTRIP COM INTL LTD (AMERICAN DEP SHS)	38.04	2,328,317.28	40.92	2,504,304.00	2.6
32,800	DELTA AIR LINES INC DEL (COM NEW)	28.59	937,701.92	48.24	1,582,272.00	1.6
62,700	DIAMOND RESORTS INTL INC	24.75	1,551,756.76	21.79	1,366,233.00	1.4
20,600	DISNEY WALT CO (COM DISNEY)	85.43	1,759,864.64	95.52	1,967,712.00	2.0
11,200	EASTMAN CHEM CO	77.43	867,230.56	64.15	718,480.00	0.7
4,900	ELECTRONIC ARTS INC	61.87	303,175.25	64.24	314,776.00	0.3

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14,200	FLEETCOR TECHNOLOGIES INC	113.75	1,615,221.92	127.69	1,813,198.00	1.9
28,000	GILEAD SCIENCES INC	76.70	2,147,529.83	87.25	2,443,000.00	2.5
46,400	GLOBAL PMTS INC	52.55	2,438,496.32	60.95	2,828,080.00	2.9
21,200	HARRIS CORP DEL	74.86	1,587,118.92	78.02	1,654,024.00	1.7
18,700	HCA HOLDINGS INC	67.86	1,268,981.50	69.21	1,294,227.00	1.3
21,800	HOME DEPOT INC	115.46	2,516,999.66	124.12	2,705,816.00	2.8
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12,900	MKS INSTRUMENT INC	36.09	465,586.80	32.90	424,410.00	0.4
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15,200	STAMPS COM INC (COM NEW)	80.17	1,218,559.68	118.53	1,801,656.00	1.8
17,900	STARBUCKS CORP	54.72	979,455.78	58.21	1,041,959.00	1.1
25,600	STRYKER CORP	94.79	2,426,544.64	99.88	2,556,928.00	2.6
34,100	T MOBILE US INC	38.97	1,329,047.50	37.10	1,265,110.00	1.3

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12,000	UNIVERSAL HLTH SVCS INC(CL B)	134.20	1,610,365.20	110.37	1,324,440.00	1.4
27,000	VALERO ENERGY CORP NEW	58.37	1,575,857.70	60.08	1,622,160.00	1.7
24,200	WASTE MGMT INC DEL	49.55	1,199,025.30	55.85	1,351,570.00	1.4
			85,769,880.94		96,449,245.00	98.8
TOTAL PORTFOLIO			**86,928,537.70**		**97,607,901.76**	**100.0**