New Century Investment Management, Inc.

PORTFOLIO APPRAISAL

Leading Edge Investment Advisors, LLC CalSTRS

ilcg3le2/State Street TCH6/CAPIS 3PF04K56

March 31, 2016

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Pct. Assets
CASH AND EQUIVALENTS						
	Accrued Dividends		67,991.00		67,991.00	0.1
	Accrued Interest		546.19		546.19	0.0
	Cash and Cash Equivalents		931,152.76		931,152.76	0.9
			999,689.95		999,689.95	1.0
COMMON STOCK						
106,500	ACTIVISON BLIZZARD INC	21.88	2,329,780.15	33.84	3,603,960.00	3.5
10,300	AETNA INC NEW	68.74	707,981.59	112.35	1,157,205.00	1.1
7,400	ALLERGAN PLC (SHS)	184.03	1,361,813.47	268.03	1,983,422.00	1.9
1,890	ALPHABET INC	729.70	1,379,130.92	744.95	1,407,955.50	1.4
4,760	ALPHABET INC (CAP STK CL A)	636.86	3,031,465.02	762.90	3,631,404.00	3.5
6,300	AMAZON COM INC	502.96	3,168,644.85	593.64	3,739,932.00	3.6
36,800	AMN HEALTHCARE SERVICES INC	33.37	1,227,887.20	33.61	1,236,848.00	1.2
111,700	ANGLOGOLD LTD	12.99	1,450,860.13	13.69	1,529,173.00	1.5
43,500	APPLE INC	90.41	3,932,996.27	108.99	4,741,065.00	4.6
48,800	AT&T INC	32.60	1,591,114.24	39.17	1,911,496.00	1.8
16,200	BAXTER INTL INC	40.10	649,696.14	41.08	665,496.00	0.6
5,500	BROADCOM LTD	146.79	807,334.55	154.50	849,750.00	0.8
41,900	BROCADE	10.22	428,293.42	10.58	443,302.00	0.4
24,800	CAMPBELL SOUP CO	63.81	1,582,373.92	63.79	1,581,992.00	1.5
32,800	CARRIZO OIL & GAS INC	52.56	1,724,115.60	30.92	1,014,176.00	1.0
16,500	CELANESE CORP DEL (COM SER A)	70.03	1,155,462.00	65.50	1,080,750.00	1.0
15,300	CELGENE CORP	72.27	1,105,721.00	100.09	1,531,377.00	1.5
49,300	CENTURYLINK INC	31.31	1,543,740.76	31.96	1,575,628.00	1.5
25,800	CIRRUS LOGIC INC	35.54	916,895.88	36.41	939,378.00	0.9
12,500	CLOROX CO	126.60	1,582,560.00	126.06	1,575,750.00	1.5
24,000	CONSTELLATION BRANDS INC (CL A)	62.00	1,487,906.42	151.09	3,626,160.00	3.5
42,700	CTRIP COM INTL LTD (AMERICAN DEP SHS)	38.04	1,624,495.88	44.26	1,889,902.00	1.8
32,800	DELTA AIR LINES INC DEL (COM NEW)	28.59	937,701.92	48.68	1,596,704.00	1.5
62,700	DIAMOND RESORTS INTL INC	24.75	1,551,756.76	24.30	1,523,610.00	1.5

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Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Pct. Assets
20,600	DISNEY WALT CO (COM DISNEY)	85.43	1,759,864.64	99.31	2,045,786.00	2.0
11,200	EASTMAN CHEM CO	77.43	867,230.56	72.23	808,976.00	0.8
4,900	ELECTRONIC ARTS INC	61.87	303,175.25	66.11	323,939.00	0.3
12,600	EQUIFAX INC	109.74	1,382,691.24	114.29	1,440,054.00	1.4
4,400	EQUINIX INC (COM NEW)	314.34	1,383,081.92	330.71	1,455,124.00	1.4
15,900	EXTRA SPACE STG	88.41	1,405,652.22	93.46	1,486,014.00	1.4
31,200	FACEBOOK INC (CL A)	66.20	2,065,417.89	114.10	3,559,920.00	3.4
14,100	FISERV INC COM	98.61	1,390,465.86	102.58	1,446,378.00	1.4
28,000	GILEAD SCIENCES INC	76.70	2,147,529.83	91.86	2,572,080.00	2.5
47,900	GOODYEAR TIRE & RUBR CO	32.43	1,553,559.86	32.98	1,579,742.00	1.5
18,700	HCA HOLDINGS INC	67.86	1,268,981.50	78.05	1,459,535.00	1.4
26,700	HILL ROM HLDGS INC	47.25	1,261,561.65	50.30	1,343,010.00	1.3
21,800	HOME DEPOT INC	115.46	2,516,999.66	133.43	2,908,774.00	2.8
35,900	HORMEL FOODS CP	44.14	1,584,769.60	43.24	1,552,316.00	1.5
14,900	INGREDION INC	105.55	1,572,754.60	106.79	1,591,171.00	1.5
70,500	JETBLUE AIRWAYS CORP	23.15	1,631,926.95	21.12	1,488,960.00	1.4
11,900	LAMAR ADVER CO	58.95	701,533.56	61.50	731,850.00	0.7
92,200	MAXLINEAR INC (CL A)	17.10	1,576,675.32	18.50	1,705,700.00	1.6
16,600	MICROSOFT CORP	53.55	888,998.06	55.23	916,818.00	0.9
6,500	MOTOROLA SOLUTN	72.20	469,305.85	75.70	492,050.00	0.5
10,700	NETEASE.COM INC ADS	146.61	1,568,712.02	143.58	1,536,306.00	1.5
11,300	NETFLIX INC	102.33	1,156,374.20	102.23	1,155,199.00	1.1
29,000	NIKE INC (CL B)	48.26	1,399,581.39	61.47	1,782,630.00	1.7
11,100	NORTHROP GRUMMAN CORP	97.40	1,081,158.81	197.90	2,196,690.00	2.1
12,100	O REILLY AUTOMOTIVE INC NEW	180.06	2,178,759.44	273.66	3,311,286.00	3.2
13,000	PULTE HOMES	18.20	236,577.90	18.71	243,230.00	0.2
8,700	SALESFORCE COM INC	67.00	582,934.80	73.83	642,321.00	0.6
22,900	SKYWORKS SOLUTIONS INC	55.51	1,271,239.38	77.90	1,783,910.00	1.7

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Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Pct. Assets
15,200	STAMPS COM INC (COM NEW)	80.17	1,218,559.68	106.28	1,615,456.00	1.6
17,900	STARBUCKS CORP	54.72	979,455.78	59.70	1,068,630.00	1.0
25,600	STRYKER CORP	94.79	2,426,544.64	107.29	2,746,624.00	2.7
62,400	TAIWAN SMCNDCTR MFG	24.89	1,553,448.00	26.20	1,634,880.00	1.6
19,900	TERADYNE INC	20.13	400,497.45	21.59	429,641.00	0.4
23,400	TYSON FOODS INC (CL A)	66.97	1,567,055.88	66.66	1,559,844.00	1.5
25,100	UNITED CONTL HLDGS INC	59.04	1,481,860.89	59.86	1,502,486.00	1.5
14,000	UNITEDHEALTH GROUP INC	113.11	1,583,582.00	128.90	1,804,600.00	1.7
27,000	VALERO ENERGY CORP NEW	58.37	1,575,857.70	64.14	1,731,780.00	1.7
			87,274,104.08		102,490,145.50	99.0
TOTAL PORTFOLIO			**88,273,794.03**		**103,489,835.45**	**100.0**

New Century Investment Management, Inc.

PORTFOLIO APPRAISAL - SETTLED TRADES

Leading Edge Investment Advisors, LLC CalSTRS

ilcg3le2/State Street TCH6/CAPIS 3PF04K56

March 31, 2016

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Pct. Assets
CASH AND EQUIVALENTS						
	Cash and Cash Equivalents		931,152.76		931,152.76	0.9
COMMON STOCK						
106,500	ACTIVISON BLIZZARD INC	21.88	2,329,780.15	33.84	3,603,960.00	3.5
10,300	AETNA INC NEW	68.74	707,981.59	112.35	1,157,205.00	1.1
7,400	ALLERGAN PLC (SHS)	184.03	1,361,813.47	268.03	1,983,422.00	1.9
1,890	ALPHABET INC	729.70	1,379,130.92	744.95	1,407,955.50	1.4
4,760	ALPHABET INC (CAP STK CL A)	636.86	3,031,465.02	762.90	3,631,404.00	3.5
6,300	AMAZON COM INC	502.96	3,168,644.85	593.64	3,739,932.00	3.6
36,800	AMN HEALTHCARE SERVICES INC	33.37	1,227,887.20	33.61	1,236,848.00	1.2
111,700	ANGLOGOLD LTD	12.99	1,450,860.13	13.69	1,529,173.00	1.5
43,500	APPLE INC	90.41	3,932,996.27	108.99	4,741,065.00	4.6
48,800	AT&T INC	32.60	1,591,114.24	39.17	1,911,496.00	1.8
16,200	BAXTER INTL INC	40.10	649,696.14	41.08	665,496.00	0.6
5,500	BROADCOM LTD	146.79	807,334.55	154.50	849,750.00	0.8
41,900	BROCADE	10.22	428,293.42	10.58	443,302.00	0.4
24,800	CAMPBELL SOUP CO	63.81	1,582,373.92	63.79	1,581,992.00	1.5
32,800	CARRIZO OIL & GAS INC	52.56	1,724,115.60	30.92	1,014,176.00	1.0
16,500	CELANESE CORP DEL (COM SER A)	70.03	1,155,462.00	65.50	1,080,750.00	1.0
15,300	CELGENE CORP	72.27	1,105,721.00	100.09	1,531,377.00	1.5
49,300	CENTURYLINK INC	31.31	1,543,740.76	31.96	1,575,628.00	1.5
25,800	CIRRUS LOGIC INC	35.54	916,895.88	36.41	939,378.00	0.9
12,500	CLOROX CO	126.60	1,582,560.00	126.06	1,575,750.00	1.5
24,000	CONSTELLATION BRANDS INC (CL A)	62.00	1,487,906.42	151.09	3,626,160.00	3.5
42,700	CTRIP COM INTL LTD (AMERICAN DEP SHS)	38.04	1,624,495.88	44.26	1,889,902.00	1.8
32,800	DELTA AIR LINES INC DEL (COM NEW)	28.59	937,701.92	48.68	1,596,704.00	1.5
62,700	DIAMOND RESORTS INTL INC	24.75	1,551,756.76	24.30	1,523,610.00	1.5
20,600	DISNEY WALT CO (COM DISNEY)	85.43	1,759,864.64	99.31	2,045,786.00	2.0
11,200	EASTMAN CHEM CO	77.43	867,230.56	72.23	808,976.00	0.8

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PORTFOLIO APPRAISAL - SETTLED TRADES

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March 31, 2016

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Pct. Assets
4,900	ELECTRONIC ARTS INC	61.87	303,175.25	66.11	323,939.00	0.3
12,600	EQUIFAX INC	109.74	1,382,691.24	114.29	1,440,054.00	1.4
4,400	EQUINIX INC (COM NEW)	314.34	1,383,081.92	330.71	1,455,124.00	1.4
15,900	EXTRA SPACE STG	88.41	1,405,652.22	93.46	1,486,014.00	1.4
31,200	FACEBOOK INC (CL A)	66.20	2,065,417.89	114.10	3,559,920.00	3.4
14,100	FISERV INC COM	98.61	1,390,465.86	102.58	1,446,378.00	1.4
28,000	GILEAD SCIENCES INC	76.70	2,147,529.83	91.86	2,572,080.00	2.5
47,900	GOODYEAR TIRE & RUBR CO	32.43	1,553,559.86	32.98	1,579,742.00	1.5
18,700	HCA HOLDINGS INC	67.86	1,268,981.50	78.05	1,459,535.00	1.4
26,700	HILL ROM HLDGS INC	47.25	1,261,561.65	50.30	1,343,010.00	1.3
21,800	HOME DEPOT INC	115.46	2,516,999.66	133.43	2,908,774.00	2.8
35,900	HORMEL FOODS CP	44.14	1,584,769.60	43.24	1,552,316.00	1.5
14,900	INGREDION INC	105.55	1,572,754.60	106.79	1,591,171.00	1.5
70,500	JETBLUE AIRWAYS CORP	23.15	1,631,926.95	21.12	1,488,960.00	1.4
11,900	LAMAR ADVER CO	58.95	701,533.56	61.50	731,850.00	0.7
92,200	MAXLINEAR INC (CL A)	17.10	1,576,675.32	18.50	1,705,700.00	1.6
16,600	MICROSOFT CORP	53.55	888,998.06	55.23	916,818.00	0.9
6,500	MOTOROLA SOLUTN	72.20	469,305.85	75.70	492,050.00	0.5
10,700	NETEASE.COM INC ADS	146.61	1,568,712.02	143.58	1,536,306.00	1.5
11,300	NETFLIX INC	102.33	1,156,374.20	102.23	1,155,199.00	1.1
29,000	NIKE INC (CL B)	48.26	1,399,581.39	61.47	1,782,630.00	1.7
11,100	NORTHROP GRUMMAN CORP	97.40	1,081,158.81	197.90	2,196,690.00	2.1
12,100	O REILLY AUTOMOTIVE INC NEW	180.06	2,178,759.44	273.66	3,311,286.00	3.2
13,000	PULTE HOMES	18.20	236,577.90	18.71	243,230.00	0.2
8,700	SALESFORCE COM INC	67.00	582,934.80	73.83	642,321.00	0.6
22,900	SKYWORKS SOLUTIONS INC	55.51	1,271,239.38	77.90	1,783,910.00	1.7
15,200	STAMPS COM INC (COM NEW)	80.17	1,218,559.68	106.28	1,615,456.00	1.6
17,900	STARBUCKS CORP	54.72	979,455.78	59.70	1,068,630.00	1.0

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25,600	STRYKER CORP	94.79	2,426,544.64	107.29	2,746,624.00	2.7
62,400	TAIWAN SMCNDCTR MFG	24.89	1,553,448.00	26.20	1,634,880.00	1.6
19,900	TERADYNE INC	20.13	400,497.45	21.59	429,641.00	0.4
23,400	TYSON FOODS INC (CL A)	66.97	1,567,055.88	66.66	1,559,844.00	1.5
25,100	UNITED CONTL HLDGS INC	59.04	1,481,860.89	59.86	1,502,486.00	1.5
14,000	UNITEDHEALTH GROUP INC	113.11	1,583,582.00	128.90	1,804,600.00	1.7
27,000	VALERO ENERGY CORP NEW	58.37	1,575,857.70	64.14	1,731,780.00	1.7
			87,274,104.08		102,490,145.50	99.1
TOTAL PORTFOLIO			**88,205,256.84**		**103,421,298.26**	**100.0**