New Century Investment Management, Inc.

PORTFOLIO APPRAISAL

Leading Edge Investment Advisors, LLC CalSTRS

ilcg3le2/State Street TCH6/CAPIS 3PF04K56

July 31, 2016

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Pct. Assets
CASH AND EQUIVALENTS						
	Accrued Dividends		42,155.60		42,155.60	0.1
	Accrued Interest		662.61		662.61	0.0
	Cash and Cash Equivalents		1,161,674.78		1,161,674.78	1.4
			1,204,492.99		1,204,492.99	1.5
COMMON STOCK						
80,600	ACTIVISON BLIZZARD INC	23.44	1,889,526.77	40.16	3,236,896.00	3.9
7,800	AETNA INC NEW	70.41	549,217.59	115.21	898,638.00	1.1
5,600	ALLERGAN PLC (SHS)	190.69	1,067,854.93	252.95	1,416,520.00	1.7
3,560	ALPHABET INC (CAP STK CL A)	636.86	2,267,230.14	791.34	2,817,170.40	3.4
1,390	ALPHABET INC (CAP STK CL C)	729.70	1,014,281.47	768.79	1,068,618.10	1.3
4,800	AMAZON COM INC	502.96	2,414,205.60	758.81	3,642,288.00	4.4
27,800	AMN HEALTHCARE SERVICES INC	33.37	927,588.70	42.30	1,175,940.00	1.4
84,500	ANGLOGOLD ASHANTI LTD (SPONSORED ADR)	12.99	1,097,562.05	21.91	1,851,395.00	2.2
32,900	APPLE INC	103.61	3,408,862.36	104.21	3,428,509.00	4.2
36,900	AT&T INC	32.60	1,203,117.12	43.29	1,597,401.00	1.9
12,300	BAXTER INTL INC	40.10	493,287.81	48.02	590,646.00	0.7
4,200	BROADCOM LTD (SHS)	147.84	620,935.22	161.98	680,316.00	0.8
31,700	BROCADE COMMUNICATION SYS I (COM NEW)	10.22	324,031.06	9.30	294,810.00	0.4
18,800	CAMPBELL SOUP CO	63.81	1,199,541.52	62.27	1,170,676.00	1.4
24,800	CARRIZO OIL & GAS INC	52.56	1,303,599.60	32.80	813,440.00	1.0
12,500	CELANESE CORP DEL (COM SER A)	70.03	875,350.00	63.42	792,750.00	1.0
11,600	CELGENE CORP	80.29	931,393.10	112.19	1,301,404.00	1.6
37,300	CENTURYLINK INC	31.31	1,167,982.36	31.44	1,172,712.00	1.4
19,500	CIRRUS LOGIC INC	35.54	693,002.70	48.59	947,505.00	1.2
9,500	CLOROX CO DEL	126.60	1,202,745.60	131.07	1,245,165.00	1.5
18,200	CONSTELLATION BRANDS INC (CL A)	70.55	1,283,966.12	164.63	2,996,266.00	3.6

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32,300	CTRIP COM INTL LTD (AMERICAN DEP SHS)	38.04	1,228,834.12	43.67	1,410,541.00	1.7
24,800	DELTA AIR LINES INC DEL (COM NEW)	33.11	821,153.12	38.75	961,000.00	1.2
47,400	DIAMOND RESORTS INTL INC	24.90	1,180,156.48	30.18	1,430,532.00	1.7
15,600	DISNEY WALT CO (COM DISNEY)	86.14	1,343,783.14	95.95	1,496,820.00	1.8
8,500	EASTMAN CHEM CO	77.43	658,166.05	65.23	554,455.00	0.7
3,700	ELECTRONIC ARTS INC	61.87	228,928.25	76.32	282,384.00	0.3
9,500	EQUIFAX INC	109.74	1,042,505.30	132.46	1,258,370.00	1.5
3,300	EQUINIX INC (COM PAR $0.001)	314.34	1,037,311.44	372.87	1,230,471.00	1.5
12,000	EXTRA SPACE STORAGE INC	88.41	1,060,869.60	86.02	1,032,240.00	1.3
23,600	FACEBOOK INC (CL A)	72.33	1,707,058.85	123.94	2,924,984.00	3.6
10,700	FISERV INC	98.61	1,055,176.22	110.36	1,180,852.00	1.4
21,200	GILEAD SCIENCES INC	82.44	1,747,761.91	79.47	1,684,764.00	2.0
36,200	GOODYEAR TIRE & RUBR CO	32.43	1,174,089.08	28.67	1,037,854.00	1.3
14,200	HCA HOLDINGS INC	67.98	965,317.00	77.13	1,095,246.00	1.3
20,200	HILL ROM HLDGS INC	47.25	954,439.90	53.43	1,079,286.00	1.3
16,500	HOME DEPOT INC	115.46	1,905,068.55	138.24	2,280,960.00	2.8
27,200	HORMEL FOODS CORP	44.14	1,200,716.80	37.35	1,015,920.00	1.2
11,300	INGREDION INC	105.55	1,192,760.20	133.24	1,505,612.00	1.8
53,300	JETBLUE AIRWAYS CORP	23.15	1,233,783.07	18.33	976,989.00	1.2
9,000	LAMAR ADVER CO NEW (CL A)	58.95	530,571.60	67.86	610,740.00	0.7
69,800	MAXLINEAR INC (CL A)	17.10	1,193,621.88	21.81	1,522,338.00	1.8
12,600	MICROSOFT CORP	53.55	674,781.66	56.68	714,168.00	0.9
4,900	MOTOROLA SOLUTIONS INC (COM NEW)	72.20	353,784.41	69.38	339,962.00	0.4
8,100	NETEASE INC (SPONSORED ADR)	146.61	1,187,529.66	204.27	1,654,587.00	2.0

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ilcg3le2/State Street TCH6/CAPIS 3PF04K56

July 31, 2016

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Pct. Assets
8,600	NETFLIX INC	102.33	880,072.40	91.25	784,750.00	1.0
21,900	NIKE INC (CL B)	48.11	1,053,695.30	55.50	1,215,450.00	1.5
8,400	NORTHROP GRUMMAN CORP	101.94	856,275.54	216.63	1,819,692.00	2.2
9,200	O REILLY AUTOMOTIVE INC NEW	180.47	1,660,292.80	290.63	2,673,796.00	3.2
9,800	PULTE GROUP INC	18.20	178,343.34	21.18	207,564.00	0.3
6,600	SALESFORCE COM INC	67.00	442,226.40	81.80	539,880.00	0.7
17,300	SKYWORKS SOLUTIONS INC	58.18	1,006,490.42	66.02	1,142,146.00	1.4
11,500	STAMPS COM INC (COM NEW)	80.17	921,936.60	75.80	871,757.50	1.1
13,500	STARBUCKS CORP	54.72	738,695.70	58.05	783,675.00	1.0
19,400	STRYKER CORP	94.79	1,838,865.86	116.28	2,255,832.00	2.7
47,200	TAIWAN SEMICONDUCTOR MFG LTD (SPONSOR ADR)	24.89	1,175,044.00	27.78	1,311,216.00	1.6
15,100	TERADYNE INC	20.13	303,895.05	19.75	298,225.00	0.4
17,700	TYSON FOODS INC (CL A)	66.97	1,185,337.14	73.60	1,302,720.00	1.6
19,000	UNITED CONTL HLDGS INC	59.70	1,134,216.40	46.89	890,910.00	1.1
10,600	UNITEDHEALTH GROUP INC	113.11	1,198,997.80	143.20	1,517,920.00	1.8
20,400	VALERO ENERGY CORP NEW	58.37	1,190,648.04	52.28	1,066,512.00	1.3
			67,378,482.90		81,102,186.00	98.5
TOTAL PORTFOLIO			**68,582,975.89**		**82,306,678.99**	**100.0**

New Century Investment Management, Inc.

PORTFOLIO APPRAISAL - SETTLED TRADES

Leading Edge Investment Advisors, LLC CalSTRS

ilcg3le2/State Street TCH6/CAPIS 3PF04K56

July 31, 2016

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Pct. Assets
CASH AND EQUIVALENTS						
	Cash and Cash Equivalents		1,161,674.78		1,161,674.78	1.4
COMMON STOCK						
80,600	ACTIVISON BLIZZARD INC	23.44	1,889,526.77	40.16	3,236,896.00	3.9
7,800	AETNA INC NEW	70.41	549,217.59	115.21	898,638.00	1.1
5,600	ALLERGAN PLC (SHS)	190.69	1,067,854.93	252.95	1,416,520.00	1.7
3,560	ALPHABET INC (CAP STK CL A)	636.86	2,267,230.14	791.34	2,817,170.40	3.4
1,390	ALPHABET INC (CAP STK CL C)	729.70	1,014,281.47	768.79	1,068,618.10	1.3
4,800	AMAZON COM INC	502.96	2,414,205.60	758.81	3,642,288.00	4.4
27,800	AMN HEALTHCARE SERVICES INC	33.37	927,588.70	42.30	1,175,940.00	1.4
84,500	ANGLOGOLD ASHANTI LTD (SPONSORED ADR)	12.99	1,097,562.05	21.91	1,851,395.00	2.3
32,900	APPLE INC	103.61	3,408,862.36	104.21	3,428,509.00	4.2
36,900	AT&T INC	32.60	1,203,117.12	43.29	1,597,401.00	1.9
12,300	BAXTER INTL INC	40.10	493,287.81	48.02	590,646.00	0.7
4,200	BROADCOM LTD (SHS)	147.84	620,935.22	161.98	680,316.00	0.8
31,700	BROCADE COMMUNICATION SYS I (COM NEW)	10.22	324,031.06	9.30	294,810.00	0.4
18,800	CAMPBELL SOUP CO	63.81	1,199,541.52	62.27	1,170,676.00	1.4
24,800	CARRIZO OIL & GAS INC	52.56	1,303,599.60	32.80	813,440.00	1.0
12,500	CELANESE CORP DEL (COM SER A)	70.03	875,350.00	63.42	792,750.00	1.0
11,600	CELGENE CORP	80.29	931,393.10	112.19	1,301,404.00	1.6
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9,500	CLOROX CO DEL	126.60	1,202,745.60	131.07	1,245,165.00	1.5
18,200	CONSTELLATION BRANDS INC (CL A)	70.55	1,283,966.12	164.63	2,996,266.00	3.6
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15,600	DISNEY WALT CO (COM DISNEY)	86.14	1,343,783.14	95.95	1,496,820.00	1.8
8,500	EASTMAN CHEM CO	77.43	658,166.05	65.23	554,455.00	0.7
3,700	ELECTRONIC ARTS INC	61.87	228,928.25	76.32	282,384.00	0.3
9,500	EQUIFAX INC	109.74	1,042,505.30	132.46	1,258,370.00	1.5
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20,400	VALERO ENERGY CORP NEW	58.37	1,190,648.04	52.28	1,066,512.00	1.3
			67,378,482.90		81,102,186.00	98.6
TOTAL PORTFOLIO			**68,540,157.68**		**82,263,860.78**	**100.0**