New Century Investment Management, Inc.

PORTFOLIO APPRAISAL

Leading Edge Investment Advisors, LLC CalSTRS

ilcg3le2/State Street TCH6/CAPIS 3PF04K56

August 31, 2016

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Pct. Assets
CASH AND EQUIVALENTS						
	Accrued Dividends		69,536.00		69,536.00	0.1
	Accrued Interest		739.04		739.04	0.0
	Cash and Cash Equivalents		622,455.05		622,455.05	0.8
			692,730.09		692,730.09	0.8
COMMON STOCK						
60,500	ACTIVISON BLIZZARD INC	24.65	1,491,349.20	41.37	2,502,885.00	3.0
7,800	AETNA INC NEW	70.41	549,217.59	117.12	913,536.00	1.1
3,560	ALPHABET INC (CAP STK CL A)	636.86	2,267,230.14	789.85	2,811,866.00	3.4
1,390	ALPHABET INC (CAP STK CL C)	729.70	1,014,281.47	767.05	1,066,199.50	1.3
4,800	AMAZON COM INC	502.96	2,414,205.60	769.16	3,691,968.00	4.5
27,800	AMN HEALTHCARE SERVICES INC	33.37	927,588.70	36.23	1,007,194.00	1.2
84,500	ANGLOGOLD ASHANTI LTD (SPONSORED ADR)	12.99	1,097,562.05	16.09	1,359,605.00	1.7
32,900	APPLE INC	103.61	3,408,862.36	106.10	3,490,690.00	4.3
6,800	ASPEN TECHNOLOGY	45.34	308,318.12	45.46	309,128.00	0.4
36,900	AT&T INC	32.60	1,203,117.12	40.88	1,508,472.00	1.8
41,600	BAXTER INTL INC	45.20	1,880,434.78	46.73	1,943,968.00	2.4
23,100	BERRY PLASTICS GROUP, INC	45.30	1,046,513.16	45.39	1,048,509.00	1.3
63,800	BOSTON SCIENTIFIC NFS	23.82	1,519,837.22	23.82	1,519,716.00	1.9
4,200	BROADCOM LTD (SHS)	147.84	620,935.22	176.42	740,964.00	0.9
24,800	CARRIZO OIL & GAS INC	52.56	1,303,599.60	38.29	949,592.00	1.2
11,600	CELGENE CORP	80.29	931,393.10	106.74	1,238,184.00	1.5
23,500	CHENIERE ENERGY INC	43.49	1,022,113.70	42.90	1,008,150.00	1.2
19,500	CIRRUS LOGIC INC	35.54	693,002.70	50.75	989,625.00	1.2
9,500	CLOROX CO DEL	126.60	1,202,745.60	131.04	1,244,880.00	1.5
18,300	CONSTELLATION BRANDS INC (CL A)	71.07	1,300,663.43	164.05	3,002,115.00	3.7
7,000	DEVON ENERGY CORP	44.40	310,826.60	43.33	303,310.00	0.4

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Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Pct. Assets
47,400	DIAMOND RESORTS INTL INC	24.90	1,180,156.48	30.21	1,431,954.00	1.7
3,700	ELECTRONIC ARTS INC	61.87	228,928.25	81.23	300,551.00	0.4
11,300	EOG RES INC	90.41	1,021,660.12	88.49	999,937.00	1.2
9,500	EQUIFAX INC	109.74	1,042,505.30	131.90	1,253,050.00	1.5
3,300	EQUINIX INC (COM PAR $0.001)	314.34	1,037,311.44	368.65	1,216,545.00	1.5
20,400	EXPRESS SCRIPTS HLDG CO	72.98	1,488,757.32	72.70	1,483,080.00	1.8
12,000	EXTRA SPACE STORAGE INC	88.41	1,060,869.60	80.55	966,600.00	1.2
23,600	FACEBOOK INC (CL A)	72.33	1,707,058.85	126.12	2,976,432.00	3.6
11,400	GENERAL DYNAMICS	152.75	1,741,355.70	152.22	1,735,308.00	2.1
36,200	GOODYEAR TIRE & RUBR CO	32.43	1,174,089.08	29.35	1,062,470.00	1.3
14,200	HCA HOLDINGS INC	67.98	965,317.00	75.55	1,072,810.00	1.3
20,200	HILL ROM HLDGS INC	47.25	954,439.90	59.31	1,198,062.00	1.5
16,500	HOME DEPOT INC	115.46	1,905,068.55	134.12	2,212,980.00	2.7
27,200	HORMEL FOODS CORP	44.14	1,200,716.80	38.26	1,040,672.00	1.3
13,200	INGREDION INC	109.99	1,451,933.69	136.96	1,807,872.00	2.2
51,100	INTEL CORP	35.13	1,795,188.99	35.89	1,833,979.00	2.2
26,200	KOREA ELEC PWR ADS	26.13	684,718.66	25.86	677,532.00	0.8
87,600	LG DISPLAY CO LTD (SPON ADR REP)	13.83	1,211,893.44	13.36	1,170,336.00	1.4
12,600	MICROSOFT CORP	53.55	674,781.66	57.46	723,996.00	0.9
4,900	MOTOROLA SOLUTIONS INC (COM NEW)	72.20	353,784.41	76.99	377,251.00	0.5
8,100	NETEASE INC (SPONSORED ADR)	146.61	1,187,529.66	211.97	1,716,957.00	2.1
8,600	NETFLIX INC	102.33	880,072.40	97.45	838,070.00	1.0
8,700	NORTHROP GRUMMAN CORP	105.79	920,388.18	212.07	1,845,009.00	2.2
24,000	NUVASIVE INC	63.05	1,513,101.60	65.47	1,571,280.00	1.9
6,300	O REILLY AUTOMOTIVE INC NEW	181.24	1,141,826.16	279.95	1,763,685.00	2.1

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August 31, 2016

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Pct. Assets
1,100	PRICELINE GRP INC (COM NEW)	1,412.78	1,554,057.78	1,416.73	1,558,403.00	1.9
51,400	PULTE GROUP INC	20.97	1,077,727.02	21.37	1,098,418.00	1.3
5,600	QUALCOMM INC	62.82	351,765.12	63.07	353,192.00	0.4
6,600	SALESFORCE COM INC	67.00	442,226.40	79.42	524,172.00	0.6
12,400	SEAGATE TECHNOLOGY (SHS)	32.09	397,943.28	33.74	418,376.00	0.5
11,500	STAMPS COM INC (COM NEW)	80.17	921,936.60	96.72	1,112,280.00	1.4
47,200	TAIWAN SEMICONDUCTOR MFG LTD (SPONSOR ADR)	24.89	1,175,044.00	28.74	1,356,528.00	1.7
21,600	TEXAS INSTR	69.91	1,509,984.72	69.54	1,502,064.00	1.8
16,600	TRINSEO S A	58.38	969,111.32	57.86	960,476.00	1.2
120,900	TTM TECHNOLOGIES INC	10.64	1,286,859.60	10.73	1,297,257.00	1.6
17,700	TYSON FOODS INC (CL A)	66.97	1,185,337.14	75.57	1,337,589.00	1.6
19,000	UNITED CONTL HLDGS INC	59.70	1,134,216.40	50.41	957,790.00	1.2
18,600	UNITED RENTALS INC	81.15	1,509,412.32	82.31	1,530,966.00	1.9
10,600	UNITEDHEALTH GROUP INC	113.11	1,198,997.80	136.05	1,442,130.00	1.8
			69,751,870.20		81,376,615.50	99.2
TOTAL PORTFOLIO			**70,444,600.29**		**82,069,345.59**	**100.0**

New Century Investment Management, Inc.

PORTFOLIO APPRAISAL - SETTLED TRADES

Leading Edge Investment Advisors, LLC CalSTRS

ilcg3le2/State Street TCH6/CAPIS 3PF04K56

August 31, 2016

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Pct. Assets
CASH AND EQUIVALENTS						
	Cash and Cash Equivalents		622,455.05		622,455.05	0.8
COMMON STOCK						
60,500	ACTIVISON BLIZZARD INC	24.65	1,491,349.20	41.37	2,502,885.00	3.1
7,800	AETNA INC NEW	70.41	549,217.59	117.12	913,536.00	1.1
3,560	ALPHABET INC (CAP STK CL A)	636.86	2,267,230.14	789.85	2,811,866.00	3.4
1,390	ALPHABET INC (CAP STK CL C)	729.70	1,014,281.47	767.05	1,066,199.50	1.3
4,800	AMAZON COM INC	502.96	2,414,205.60	769.16	3,691,968.00	4.5
27,800	AMN HEALTHCARE SERVICES INC	33.37	927,588.70	36.23	1,007,194.00	1.2
84,500	ANGLOGOLD ASHANTI LTD (SPONSORED ADR)	12.99	1,097,562.05	16.09	1,359,605.00	1.7
32,900	APPLE INC	103.61	3,408,862.36	106.10	3,490,690.00	4.3
6,800	ASPEN TECHNOLOGY	45.34	308,318.12	45.46	309,128.00	0.4
36,900	AT&T INC	32.60	1,203,117.12	40.88	1,508,472.00	1.8
41,600	BAXTER INTL INC	45.20	1,880,434.78	46.73	1,943,968.00	2.4
23,100	BERRY PLASTICS GROUP, INC	45.30	1,046,513.16	45.39	1,048,509.00	1.3
63,800	BOSTON SCIENTIFIC NFS	23.82	1,519,837.22	23.82	1,519,716.00	1.9
4,200	BROADCOM LTD (SHS)	147.84	620,935.22	176.42	740,964.00	0.9
24,800	CARRIZO OIL & GAS INC	52.56	1,303,599.60	38.29	949,592.00	1.2
11,600	CELGENE CORP	80.29	931,393.10	106.74	1,238,184.00	1.5
23,500	CHENIERE ENERGY INC	43.49	1,022,113.70	42.90	1,008,150.00	1.2
19,500	CIRRUS LOGIC INC	35.54	693,002.70	50.75	989,625.00	1.2
9,500	CLOROX CO DEL	126.60	1,202,745.60	131.04	1,244,880.00	1.5
18,300	CONSTELLATION BRANDS INC (CL A)	71.07	1,300,663.43	164.05	3,002,115.00	3.7
7,000	DEVON ENERGY CORP	44.40	310,826.60	43.33	303,310.00	0.4
47,400	DIAMOND RESORTS INTL INC	24.90	1,180,156.48	30.21	1,431,954.00	1.7

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11,300	EOG RES INC	90.41	1,021,660.12	88.49	999,937.00	1.2
9,500	EQUIFAX INC	109.74	1,042,505.30	131.90	1,253,050.00	1.5
3,300	EQUINIX INC (COM PAR $0.001)	314.34	1,037,311.44	368.65	1,216,545.00	1.5
20,400	EXPRESS SCRIPTS HLDG CO	72.98	1,488,757.32	72.70	1,483,080.00	1.8
12,000	EXTRA SPACE STORAGE INC	88.41	1,060,869.60	80.55	966,600.00	1.2
23,600	FACEBOOK INC (CL A)	72.33	1,707,058.85	126.12	2,976,432.00	3.6
11,400	GENERAL DYNAMICS	152.75	1,741,355.70	152.22	1,735,308.00	2.1
36,200	GOODYEAR TIRE & RUBR CO	32.43	1,174,089.08	29.35	1,062,470.00	1.3
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8,600	NETFLIX INC	102.33	880,072.40	97.45	838,070.00	1.0
8,700	NORTHROP GRUMMAN CORP	105.79	920,388.18	212.07	1,845,009.00	2.3
24,000	NUVASIVE INC	63.05	1,513,101.60	65.47	1,571,280.00	1.9
6,300	O REILLY AUTOMOTIVE INC NEW	181.24	1,141,826.16	279.95	1,763,685.00	2.2
1,100	PRICELINE GRP INC (COM NEW)	1,412.78	1,554,057.78	1,416.73	1,558,403.00	1.9

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120,900	TTM TECHNOLOGIES INC	10.64	1,286,859.60	10.73	1,297,257.00	1.6
17,700	TYSON FOODS INC (CL A)	66.97	1,185,337.14	75.57	1,337,589.00	1.6
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18,600	UNITED RENTALS INC	81.15	1,509,412.32	82.31	1,530,966.00	1.9
10,600	UNITEDHEALTH GROUP INC	113.11	1,198,997.80	136.05	1,442,130.00	1.8
			69,751,870.20		81,376,615.50	99.2
TOTAL PORTFOLIO			**70,374,325.25**		**81,999,070.55**	**100.0**