

Portfolios - 2016.08.29.xlsx															
	TIPO DE ACTIVO	SIMBOLO	XX	AA%	XX	29/8/2016	22/8/2016	15/8/2016	8/8/2016	1/8/2016	25/7/2016	18/7/2016	11/7/2016	XX	4/7/2016
1	Government Pension Investment Fund, Japan														
2	Government Pension Fund of Norway														
3	California Public Employees' Retirement System (CalPERS)														
4	California State Teachers' Retirement System (CalSTRS)														
5	Harvard Endowment														
6	Yale Endowment														
7	Vanguard Portfolio Allocation Models														
8	Lazy Portfolios														
9	IFA Index Portfolios 100														
10	MODELOS RETORNOS														
11	Dynamic Asset Allocation Growth Fund (Putnam)														
12	AAIL Asset Allocation Models														
13															
14															
15	FINANCIAL INSTITUTIONS ASSET ALLOCATION RECOMMENDED														
16	STOCKS														
17	US	VTI:BIL		31.5%		100	100	100	100	100	100	100	100		100
18	Developed	VEA:BIL		14.9%		91	91	91	91	91	91	91	91		91
19	Emerging	VVO:BIL		4.4%		76	76	76	76	76	76	76	76		76
20	Total			50.8%											
21	FIXED INCOME														
22	US	TLT:BIL		22.6%		107	107	107	107	107	107	107	107		107
23	High Yield	JNK:BIL		4.0%		92	92	92	92	92	92	92	92		92
24	Developed	PICB:BIL		1.3%		90	90	90	90	90	90	90	90		90
25	Emerging	HYXU:BIL		0.8%											
26	Total			28.7%											
27	ALTERNATIVES														
28	Real Estate	VNO:BIL		2.6%		97	97	97	97	97	97	97	97		97
29	Commodities	UCI:BIL		1.0%		70	70	70	70	70	70	70	70		70
30	Hedge Funds	CSLS:BIL		9.0%		108	108	108	108	108	108	108	108		108
31	Private Equity	PSP:BIL		3.8%		95	95	95	95	95	95	95	95		95
32	Other			1.4%											
33	Total			17.8%											
34															
35	CASH			2.7%											
36															
37	TOTAL PORTFOLIO			100.0%											
38															
39	MACROS PORTFOLIO BASIC (BETA)														
40	Acciones Americanas	VTI:BIL		25.0%		100	100	100	100	100	100	100	100		100
41	Acciones Extranjeras	VVO:BIL		25.0%		76	76	76	76	76	76	76	76		76
42	Bienes Raices (USA)	VNO:BIL		15.0%		97	97	97	97	97	97	97	97		97
43	Materias Primas	UCI:BIL		5.0%		70	70	70	70	70	70	70	70		70
44	Metales Preciosos (Oro)	GLD:BIL		5.0%		91	91	91	91	91	91	91	91		91
45	Bonos	BND:BIL		20.0%		101	101	101	101	101	101	101	101		101
46	Monedas (Dolar)	UUP:BIL		5.0%		115	115	115	115	115	115	115	115		115
47	Total Activos Invertidos			100.0%											
48	Cash (1-3 Month T-Bill)	BIL		0.0%											
49															
50	Total			100.0%											
51															
52	MACROS PORTFOLIO EXTENDED -(BETA & SMART BETA)														
53	Acciones Americanas - Mayor Capitalizacion (Smart Beta)	PDP:BIL		15.0%		105	105	105	105	105	105	105	105		105
54	Acciones Americanas - Menor Capitalizacion (Smart beta)	DWAS:BIL		10.0%		106	106	106	106	106	106	106	106		106
55	Acciones Extranjeras - Paises Desarrollados (Smart Beta)	PIZ:BIL		15.0%		91	91	91	91	91	91	91	91		91
56	Acciones Extranjeras - Paises Emergentes (Smart Beta)	PIE:BIL		10.0%		81	81	81	81	81	81	81	81		81
57	Bienes Raices (USA)	PSR:BIL		10.0%		100	100	100	100	100	100	100	100		100
58	Bienes Raices (NO-USA)	VNOI:BIL		3.0%		88	88	88	88	88	88	88	88		88
59	Materias Primas	UCI:BIL		3.0%		70	70	70	70	70	70	70	70		70
60	Metales Preciosos (Oro)	GLD:BIL		2.0%		91	91	91	91	91	91	91	91		91
61	Bonos (Globales)	BND:BIL		5.0%		101	101	101	101	101	101	101	101		101
62	Bonos USA (TIPS)	TIP:BIL		5.0%		99	99	99	99	99	99	99	99		99
63	Bonos USA - High Yield	JNK:BIL		5.0%		92	92	92	92	92	92	92	92		92

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64	Bonos Tesoro Americano 20+ Year	TLT:BIL		5.0%		107	107	107	107	107	107	107	107		107
65	Bonos NO USA - High Yield	HYXU:BIL		2.0%											
66	Bonos NO USA (Deuda Soberana)	PCY:BIL		5.0%		97	97	97	97	97	97	97	97		97
67	Monedas (Dolar)	UUP:BIL		5.0%		115	115	115	115	115	115	115	115		115
68	Total Activos Invertidos			100.0%											
69	Cash (1-3 Month T-Bill)	BIL		0.0%											
70	Total			100.0%											
71															
72	Warren Buffett (Asset Allocation para sus Herederos)														
73	Vanguard S&P 500 ETF	VOO:BIL		90.0%		100	100	100	100	100	100	100	100		100
74	Cash (1-3 Month T-Bill)	BIL		10.0%											
75	Total			100.0%											
76															
77	High Yield Bonds Versus Equities														
78	Guggenheim S&P 500 Equal Weight	RSP:BIL		70.0%		99	99	99	99	99	99	99	99		99
79	SPDR Barclays High Yield Bond	JNK:BIL		30.0%		92	92	92	92	92	92	92	92		92
80	Total Activos Invertidos			100.0%											
81	1-3 Month T-Bill	BIL		0.0%											
82	Total High Yield Versus Equities Portfolio			100.0%											
83															
84	Portfolio Bilibico Basic (The Talmud Asset Allocation Model Portfolio)														
85	Guggenheim S&P 500 Equal Weight	RSP:BIL		33.3%		99	99	99	99	99	99	99	99		99
86	Bienes Raices (USA)	JNK:BIL		33.0%		100	100	100	100	100	100	100	100		100
87	1-3 Month T-Bill	BIL		33.3%											
88	Total			99.7%											
89															
90	Portfolio Bilibico Extended														
91	Acciones Americanas - Mayor Capitalizacion (Smart Beta)	PDP:BIL		8.0%		105	105	105	105	105	105	105	105		105
92	Acciones Americanas - Menor Capitalizacion (Smart beta)	DWAS:BIL		7.0%		106	106	106	106	106	106	106	106		106
93	Acciones Extranjeras - Paises Desarrollados (Smart Beta)	PIZ:BIL		4.0%		91	91	91	91	91	91	91	91		91
94	Acciones Extranjeras - Paises Emergentes (Smart Beta)	PIE:BIL		4.0%		81	81	81	81	81	81	81	81		81
95	iShares MSCI EAFE Small-Cap ETF	SCZ:BILL		10.0%		98	98	98	98	98	98	98	98		98
96	Total Acciones			33.0%											
97	Bienes Raices (USA)	PSR:BIL		16.5%		100	100	100	100	100	100	100	100		100
98	Bienes Raices (NO-USA)	VNQI:BIL		16.5%		88	88	88	88	88	88	88	88		88
99	Total Bienes Raices			33.0%											
100	SPDR Barclays High Yield Bond	JNK:BIL		20.0%		92	92	92	92	92	92	92	92		92
101	Cash (1-3 Month T-Bill)	BIL		14.0%											
102	Total Renta			34.0%											
103															
104	Total			100.0%											
105															
106	The David Swensen Unconventional Success Portfolio														
107	U.S. Equities	VTI:BIL		30.0%		100	100	100	100	100	100	100	100		100
108	Foreign Developed Markets	VFA:BIL		15.0%		91	91	91	91	91	91	91	91		91
109	Emerging Markets	VWO:BIL		5.0%		76	76	76	76	76	76	76	76		76
110	U.S. REITs	VNQ:BIL		20.0%		97	97	97	97	97	97	97	97		97
111	U.S. Treasuries (10 year	VGIT:BI		15.0%		104	104	104	104	104	104	104	104		104
112	TIPS	VTIP:BIL		15.0%		99	99	99	99	99	99	99	99		99
113	Total Activos Invertidos			100.0%											
114	Cash (1-3 Month T-Bill)	BIL		0.0%											
115	Total			100.0%											
116															
117	Tactical Asset Allocation Portfolio														
118															
119	Vanguard S&P 500 Growth ETF (VOOG)	VOOG:BIL		10.0%		104	104	104	104	104	104	104	104		104
120	iShares S&P Small-Cap 600 Growth	IT:BIL		3.0%		107	107	107	107	107	107	107	107		107
121	LOW VOLATILITY = iShares MSCI USA Minimum Volatility	USMV:BIL		3.0%		106	106	106	106	106	106	106	106		106
122	QUALITY = iShares MSCI USA Quality Factor	QUAL:BIL		3.0%		104	104	104	104	104	104	104	104		104
123	Financial	XLFI:BIL		2.0%		101	101	101	101	101	101	101	101		101
124	Health Care	XLV:BIL		2.0%		111	111	111	111	111	111	111	111		111
125	Biotech	XBI:BIL	2%			141	141	141	141	141	141	141	141		141
126	Information Technology	VGT:BIL	2%	2.0%		103	103	103	103	103	103	103	103		103

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127	Total Acciones Americanas			25.0%											
128															
129	Vngrd Dvlpd Mrkts - Beta	VFA:BIL	5%	5.0%		91	91	91	91	91	91	91	91		91
130	iShares MSCI EAFE Small-Cap ETF	SCZ:BIL		3.0%		98	98	98	98	98	98	98	98		98
131	China Deutsche Harvest CSI 300 A-Shares	ASHR:BIL	5%			124	124	124	124	124	124	124	124		124
132	Europe (Hedged)	HEDJ:BIL	3%			99	99	99	99	99	99	99	99		99
133	Japan (Hedged)	DXJ:BIL	5%			102	102	102	102	102	102	102	102		102
134	Total Acciones Extranjeras			8.0%											
135															
136	U.S. Real Estate	VNQ:BIL	10%	10.0%		97	97	97	97	97	97	97	97		97
137	Vngrd Gbl exUS RE	VNQI:BIL	5%	5.0%		88	88	88	88	88	88	88	88		88
138	Total Bienes Raices			15.0%											
139															
140	CMCI	UCI:BIL	10%			70	70	70	70	70	70	70	70		70
141	Timber	CUT:BIL	2%			98	98	98	98	98	98	98	98		98
142	Total Materias Primas			0.0%											
143															
144	Gold Shares	GLD:BIL	10%	3.0%		91	91	91	91	91	91	91	91		91
145	Gold Miners	GDX:BIL	5%	2.0%		56	56	56	56	56	56	56	56		56
146	Total Metales Preciosos			5.0%											
147															
148	Vanguard Total Bond Market	BND:BIL	10%	3.0%		101	101	101	101	101	101	101	101		101
149	SPDR Barclays High Yield Bond	JNK:BIL	5%	3.0%		92	92	92	92	92	92	92	92		92
150	20+ Year Treas Bond	TLT:BIL	10%	3.0%		107	107	107	107	107	107	107	107		107
151	High Dividend Yield	VYM:BIL	5%	3.0%		96	96	96	96	96	96	96	96		96
152	Residential RE	REZ:BIL	5%	3.0%		104	104	104	104	104	104	104	104		104
153	Total Renta Fija			15.0%											
154															
155	DB US Dollar Bullish	UUP:BIL	10%	5.0%		115	115	115	115	115	115	115	115		115
156	Total Monedas			5.0%											
157															
158	U.S. Market Neutral Momentum	MOM:BIL	3%			115	115	115	115	115	115	115	115		115
159	U.S. Market Neutral Anti-Beta	BTAL:BIL	3%	3.0%		110	110	110	110	110	110	110	110		110
160	Credit Suisse - Long/Short Liquid Index	CSLS:BIL	3%	3.0%		108	108	108	108	108	108	108	108		108
161	IQ Merger Arbitrage	MNA:BIL	3%	3.0%		105	105	105	105	105	105	105	105		105
162	AlphaClone Alternative Alpha	ALFA:BIL	3%			107	107	107	107	107	107	107	107		107
163	Total Hedges			9.0%											
164															
165															
166	Total Shorts			0.0%											
167															
168	Total Activos Invertidos			82.0%											
169															
170	Total Cash (1-3 Month T-Bill)			18.0%											
171															
172	TOTAL			100.0%											
173															
174	VARIABLES														
175	CAPITAL APPRECIATION														
176	RISK MANAGEMENT														
177	INCOME GENERATION														
178	LIQUIDITY MANAGEMENT														
179															
180	GOALS														
181	FAMILY	SUPPORT													
182	PHILANTHROPY	EXPRESS													
183	CAPITAL ASSETS	BUY													
184	LIFE STYLE	SPEND													