



BX/Folio Beyond Dynamic Volatility

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|  | [www.bxindex.com](http://www.bxindex.com) |
|  | info@bx-partners.com |
|  | +1 (703) 625-6833 |

Inside the Index Dynamic Volatility

**FolioBeyond** is a revolutionary technology platform bringing advanced investment strategies to individual and institutional investors, wealth managers and investment advisors.

FolioBeyond's Dynamic Volatility Fixed Income Model is an optimized, factor-based, multisector fixed income strategy that aims to outperform the commonly followed Bloomberg U.S. Aggregate Bond Index (“Benchmark”) by dynamically allocating to sector ETFs using advanced algorithms. The strategy is designed to capture significant asset allocation alpha without taking on additional volatility risk relative to the Benchmark.

The model optimizes allocations across a subset of 24 best-of -breed sector ETFs to maximize returns subject to a volatility target effectively equal to the trailing one-year historical volatility of the Benchmark. The major components of the model include forward-looking value, momentum, correlations, volatility, stress testing and sector constraints. While the optimization is run daily with up-to-date analytics, rebalancing is triggered when existing portfolio risk deviates sufficiently from the target.

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