BX Enhanced Fixed-Income Model

BX SELECT · 30 BPS

#BXP.EFI

WHY INVEST IN THIS PORTFOLIO

1. Beyond the passive bond index

Combines active duration management, credit-quality rotation, and tactical yield-curve positioning to target enhanced total return versus a static aggregate-bond index.

2. Outcome-based construction

Built to solve for specific investor outcomes — capital preservation, growth participation, or after-tax alpha — rather than passive market participation.

3. Transparent strategist selection

Every underlying ETF and sleeve is chosen through a rigorous, data-driven evaluation. Quantitative risk-adjusted measures — Sortino ratios, max drawdowns — drive the manager-selection process.

PORTFOLIO OBJECTIVE

Active fixed income portfolio combining FolioBeyond's dynamic volatility optimization (60%), WealthTrust's moderate fixed income sleeve (25%), and Thor's diversified bond strategy (15%) — engineered to deliver income with downside protection across rate regimes.

BEST FOR

The fixed income sleeve in a CIO's model lineup; clients seeking active bond exposure with adaptive duration and credit management rather than a static aggregate-bond index.

KEY INFORMATION

Model identifier	**#BXP.EFI**
Family	**Premium — Alpha Generation**
Strategy fee	**30 bps premium**

PORTFOLIO CHARACTERISTICS

Components	**3**
Distinct strategists	**3**
Avg. underlying ER	**—**
Nitrogen risk score	**27**
Nitrogen GPA	**4.2**
Rebalance cadence	**Strategist-driven; signal-based**

UNDERLYING HOLDINGS

%	Component	Manager
60.0%	BX/FolioBeyond Dynamic Volatility Fixed Income Index	FolioBeyond
25.0%	BX/WT Moderate Fixed Income Index	WealthTrust Asset Management, LLC
15.0%	BX/Thor Diversified Bond Index	THOR Financial Technologies, LLC

This model is newly available on the Nitrogen platform; performance data is not shown until a sufficient live track record is established. See full disclosures inside.

About the underlying holdings

Strategist objectives and methodologies for each component in the BX Enhanced Fixed-Income Model.

FolioBeyond

FolioBeyond, led by CEO/CIO Yung Lim (30+ years in fixed income), runs a dynamic volatility optimization across 24 fixed income ETF exposures using a multi-factor framework that quantifies relative value, risk, correlations, momentum, and diversification. In 2023 the strategy returned 9.92% vs the Bloomberg Aggregate's 5.48%. Provides active fixed income exposure as a building block within BX models.

WealthTrust Asset Management, LLC

A WealthTrust-collaborated moderate-risk fixed income sleeve — a different strategy from the WLTG equity ETF used in the core models. Designed for the moderate-risk fixed income allocation in a balanced portfolio. Provides moderate fixed income exposure as a building block within BX models.

THOR Financial Technologies, LLC

A THOR-collaborated diversified bond sleeve — a different strategy from the THIR equity rotation ETF used in the core models. Applies THOR's rules-based framework to fixed income exposure. Provides diversified bond exposure as a building block within BX models.

ABOUT THE STRATEGISTS

FolioBeyond

FolioBeyond, led by CEO/CIO Yung Lim (30+ years in fixed income), runs a dynamic volatility optimization across 24 fixed income ETF exposures using a multi-factor framework that quantifies relative value, risk, correlations, momentum, and diversification. In 2023 the strategy returned 9.92% vs the Bloomberg Aggregate's 5.48%.

WealthTrust Asset Management, LLC

A WealthTrust-collaborated moderate-risk fixed income sleeve — a different strategy from the WLTG equity ETF used in the core models. Designed for the moderate-risk fixed income allocation in a balanced portfolio.

THOR Financial Technologies, LLC

A THOR-collaborated diversified bond sleeve — a different strategy from the THIR equity rotation ETF used in the core models. Applies THOR's rules-based framework to fixed income exposure.

DISCLOSURES — This document is for use with financial professionals only and is not intended for retail distribution. Investment products are subject to risk, including possible loss of principal. Models on the Nitrogen platform are newly available; we do not display hypothetical or backtested performance prior to a live track record. Allocations and underlying components are subject to change at the discretion of the BX Partners Index Investment Committee. Underlying fund expense ratios are published by each fund manager and shown for informational purposes; the BX strategy fee, if any, is in addition to underlying fund expenses. Manager descriptions are sourced from public materials and SEC filings; please refer to each manager's prospectus for complete information.