BX Enhanced US Equity — Aggressive

BX CORE · NO PREMIUM FEE

WHY INVEST IN THIS PORTFOLIO

1. Engineered diversification

Built from active, tactical ETFs that historically show lower pairwise correlations than cap-weighted index models — aiming to break the lockstep moves that pressure traditional portfolios in volatile regimes.

2. Tactical risk management

Includes signaled risk-mitigation strategies that can rotate to cash or defensive proxies when their rules-based triggers fire — helping mitigate sequence-of-returns risk for clients near or in retirement.

3. Active equity selection

Pairs the tactical core with concentrated equity sleeves that target specific factors — momentum and dividend growth — selected through proprietary, data-driven research.

PORTFOLIO OBJECTIVE

Maximum U.S. equity growth via concentrated momentum and adaptive strategies, supported by the Tactical ETF Core.

BEST FOR

High-conviction growth investors with a U.S.-only mandate and full-cycle risk tolerance.

KEY INFORMATION

Family	**BX Enhanced US Equity**
Risk tier	**Aggressive**
Strategy fee	**$0 — Core (no premium fee)**

PORTFOLIO CHARACTERISTICS

Components	**7**
Distinct strategists	**7**
Avg. underlying ER	**0.65% (covers 65% of weight)**
Nitrogen risk score	**71**
Nitrogen GPA	**4.2**
Rebalance cadence	**Strategist-driven; signal-based**

UNDERLYING HOLDINGS

%	Component	Manager
25.0%	BX US Large Cap Momentum 10	BX Index (proprietary)
20.0%	BRNY	The Burney Company
15.0%	AGOX	Adaptive Investments (Cavalier Investments, LLC)
13.0%	THIR	THOR Financial Technologies, LLC
10.0%	WLTG	WealthTrust Asset Management, LLC
10.0%	BX US Dividend Growth Titans 10	BX Index (proprietary)
7.0%	ARP	PMV Capital Advisers, 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 US Equity — Aggressive.

BX Index (proprietary)

A focused, transparent BX index that holds 10 U.S. large-cap stocks exhibiting strong price momentum, rebalanced systematically. Calculated by Index One. Provides US Large Cap Growth exposure as a building block within BX models.

The Burney Company

Employs a factor-rotation approach, shifting exposure between size (Large vs. Small Cap) and style (Growth vs. Value) based on the current market phase. Uses a disciplined, proprietary analytical system to select individual stocks that fit the favored factors. Seeks long-term capital growth by targeting specific equity factors.

Adaptive Investments (Cavalier Investments, LLC)

An actively managed tactical allocation fund that uses a SectorSurfer algorithm. It rotates into the highest-momentum sectors during bull markets and shifts to defensive assets like bonds or cash during bear markets to help protect against significant drawdowns. Aims for long-term capital appreciation through tactical multi-asset exposure.

THOR Financial Technologies, LLC

Uses a proprietary risk-on / risk-off algorithm to rotate between U.S. Large Cap equity indices (S&P 500, Dow Jones, and NASDAQ 100). When signals are positive, it is fully invested; when signals turn risk-off, it can move up to 100% of the portfolio into cash or money-market funds to help preserve capital. Seeks to provide capital appreciation while minimizing volatility during market downturns.

WealthTrust Asset Management, LLC

Uses the DBS (Disciplined Behavioral Strategy) approach, which combines fundamental research with behavioral finance insights. The fund typically invests in a diversified portfolio of U.S. equities that demonstrate strong growth potential and quality characteristics. Primary goal is long-term capital growth, with a secondary focus on dividend income.

BX Index (proprietary)

A focused, transparent BX index of 10 U.S. large-cap dividend-growers with quality and durability characteristics. Calculated by Index One. Provides US Large Cap Value / Dividend Growth exposure as a building block within BX models.

PMV Capital Advisers, LLC

An actively managed fund of funds that uses a systematic momentum-based process. It dynamically allocates across global equities, fixed income (Treasuries), commodities, gold, and currencies, rebalancing monthly to stay aligned with prevailing market trends. Aims for capital appreciation with lower volatility and reduced correlation to the broader equity market.

ABOUT THE STRATEGISTS

BX Index (proprietary)

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The Burney Company

Founded in 1974, Burney is a $3B-AUM fiduciary investment adviser ranked #4 RIA by CNBC in 2025. The U.S. Factor Rotation strategy applies 50 years of in-house factor research to actively rotate U.S. equity exposures.

Adaptive Investments (Cavalier Investments, LLC)

Adaptive runs a momentum-driven, global go-anywhere quantitative strategy designed to identify securities with exceptional up/down capture and seek capital appreciation across market regimes.

THOR Financial Technologies, LLC

THOR runs a rules-based algorithm that rotates between the S&P 500, Dow Jones Industrial Average, and NASDAQ 100, with allocations to cash during market downturns to defend against drawdowns.

WealthTrust Asset Management, LLC

WealthTrust uses a dual-sleeve approach: ~75% in a quantitative DBS Core sleeve of individual equities and ADRs, and ~25% in a tactical trend-following sleeve of passive ETFs — targeting long-term capital growth with a secondary dividend objective.

BX Index (proprietary)

A focused, transparent BX index of 10 U.S. large-cap dividend-growers with quality and durability characteristics. Calculated by Index One.

PMV Capital Advisers, LLC

PMV combines traditional risk parity with momentum analysis across growth, inflation, recession, and defensive asset classes — rebalancing monthly to target lower volatility and reduced equity correlation.

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.