



## Bloomberg Barclays Indices Launch: Trends in Fixed Income Investment Strategies

Wednesday, March 29, 2017 | 12:00 PM – 5:30 PM

Bloomberg L.P.  
731 Lexington Ave  
New York, NY 10022

### AGENDA

**12:00 PM**     **REGISTRATION & LUNCH**

**12:30 PM**     **WELCOME**

**Ben Macdonald** – Global Head of Core Product, President of Bloomberg's SEF and SDR, Bloomberg L.P.

**12:45 PM**     **UPDATE ON ACQUISITION OF BARCLAYS RISK ANALYTICS & INDEX SOLUTIONS**

**Lea Carty** – Head of Buy Side Investor Analytics, Bloomberg L.P.

**1:15 PM**     **FIXED INCOME INDEX LANDSCAPE**

Index-linked investing is powering the next investment wave, now at more than \$2 trillion in assets. A panel of senior portfolio managers, chief investment officers and lead indexers will discuss a variety of topics from benchmarks for the rising rate environment and growth of China to trends in index customization and real time fixed income indices.

**Josh Barrickman, CFA** – Senior Portfolio Manager and Head of Bond Indexing, Vanguard Group

**Brett Schechterman** – Global Head of Fixed Income Platform Solutions, UBS Asset Management

**Venky Venkataramani, CFA** – Global Head of Fixed Income Beta Solutions, State Street Global Advisors

**Moderator: Nick Gendron** – Fixed Income Index Product Team Manager, Bloomberg L.P.

**2:00 PM**     **BLOOMBERG INDEX TOOLS FOR YOUR WORKFLOW**

**Chris Hackel** – Fixed Income Index Product Manager, Bloomberg L.P.

**2:15 PM**     **NETWORKING BREAK**

**2:30 PM**     **FIXED INCOME SMART BETA & FACTOR INVESTING**

In recent years, Smart Beta has gone from an interesting buzz word to a more established concept underpinning financial products that have attracted capital at an impressive rate. The panelists will discuss a range of topics that include: the applicability of Smart Beta concepts to fixed income, identifying investable risk premia factors, factor-based portfolio construction and the impact of Smart Beta on asset allocation.

**Rick Harper** – Head of Fixed Income and Currency, WisdomTree Asset Management

**Ravi Mattu** – Global Head of Analytics, PIMCO

**Robert Nestor, CFA** – Head of iShares Smart Beta & Fixed Income Product Strategy, BlackRock

**Moderator: Antonios Lazanias, Ph.D.**, Head of Portfolio & Index Research, Bloomberg L.P.



**3:15 PM BLOOMBERG OPTIMIZATION TOOLS TO CREATE SMART BETA STRATEGIES**

**Kartik Ghia, Ph.D.** – Co-Head, Systematic Strategies Research, Bloomberg L.P.

**3:30 PM FIXED INCOME INVESTMENT STRATEGIES**

Where should you invest now? A panel of chief investment officers and fixed income leaders will discuss the current investment landscape, strategies for fixed income in the current rising rate environment, state of bond market liquidity, unconstrained bonds, as well as the continuing discussion of active versus passive management.

**Kathleen Gaffney, CFA** – Co-Director of Diversified Fixed Income, Eaton Vance Management  
**Bob Michele, CFA** – Global CIO & Head, Global Fixed Income, Currency & Commodities, J.P. Morgan  
**Michael Swell** – Managing Director, Co-Head of Global Lead Portfolio Management, Goldman Sachs

**Moderator: Jonathan Ferro**, Anchor of “Real Yield”, Bloomberg Television

**4:15 PM NETWORKING RECEPTION**