



Bloomberg Barclays Indices Launch: Trends in Fixed Income Investment Strategies

Tuesday, 4 April 2017 | Keynote and Panels 14:00 – 18:00 Launch Party 18:00 – 20:00

Bloomberg L.P.
Finsbury Square 39-45
London, UK, EC2A 1PQ

AGENDA

13:30 REGISTRATION

14:00 WELCOME

Peter Johnston – EMEA Head of PORT & Indices, Bloomberg L.P.

14:05 KEYNOTE

David Wright – Partner, Flint Global. Former Secretary General of the International Organization of Securities Commissions (IOSCO)

14:25 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 will discuss a variety of topics from benchmarks for rising rates in the US and negative rates in Europe, to the impact of market liberalisation in China, growth in FI ESG investing, as well as trends in index customization and real time fixed income indices.

Paul Malloy – Head of Europe Fixed Income, Vanguard Group.

Abhishek Kumar – Lead Investment Manager – Emerging Markets Debt, State St Global Advisors.

John Hutson – Portfolio Manager, Blackrock.

Geeta Sharma – Head of Fixed Income Strategies, EMEA & APAC, Northern Trust.

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

15:10 UPDATE ON ACQUISITION OF BARCLAYS RISK ANALYTICS & INDEX SOLUTIONS

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

15:30 BLOOMBERG INDEX TOOLS FOR YOUR WORKFLOW

Sanjay Rao – Fixed Income Index Product Manager, Bloomberg L.P.

15:45 NETWORKING BREAK



16:00 FIXED INCOME SMART BETA/FACTOR INVESTING

In recent years Smart Beta has gone from an interesting buzzword 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.

Erik Van Leeuwen – Head of Fixed Income Portfolio Engineering & Trading, Robeco.

Jerome Collet – Senior Portfolio Manager, Lombard Odier Darier Hentsch & Cie.

Olaf Van Veen – Senior Portfolio Manager, APG Asset Management.

Moderator: Zarvan Khambatta, CFA, CAIA – Co-head of Systematic Strategies Research, Bloomberg L.P.

16:45 TECHNIQUES AND TOOLS FOR FACTOR INVESTING

Kartik Ghia, Ph.D. – Co-head of Systematic Strategies Research, Bloomberg L.P.

17:00 PANEL 3: FIXED INCOME INVESTMENTS PANEL

Where should you invest now? A panel of fixed income leaders will discuss the current investment landscape, strategies for fixed income with rising rates in the US and a negative rate environment in Europe, state of bond market liquidity, trends in unconstrained bond investing, as well as the continuing discussion of active versus passive management

Brad Crombie – Global Head of Fixed Income, Aberdeen Asset Management.

Simon Foster – Managing Director, UBS Asset Management

David Zahn CFA, FRM – Head of European Fixed Income, Franklin Templeton Fixed Income Group.

Moderator: Guy Johnson – Host of “Anchor”, Bloomberg Television.

18:00 LAUNCH PARTY