SESSIONS

MAIN CONFERENCE DAY ONE - 03/06/2019

Inside Smart Beta & Active ETFs

June 3-4, 2019
Hyatt Regency Boston Harbor
Boston

Opening Remarks

9:00am - 9:10am
Main Stage

Participants

Presenter: John Swolfs - CEO, Inside ETFs

Factors vs. Cap-Weighted Strategies: The Debate

9:10am - 9:50am
Main Stage

Given the market cycle and the Q4 spike in volatility, how to best position portfolios is a challenging question. In this fast-moving session, we'll review the best approaches to today's market, what strategies investors can use to invest effectively, and finally put to rest the debate between cap-weighted and smart beta.

Participants

Moderator: Dave Nadig - Managing Director, ETF.com

Panelist: Mark Armbruster - President, Armbruster Capital Management

Panelist: Feifei Li - Partner, Head of Investment Strategy, Reseach Affiliates

Active & Passive: The Good, the Bad & the Ugly

9:50am - 10:20am
Main Stage

The investment industry has stopped debating active vs. passive, and has come to accept that each area plays a different and vital role in an asset allocation. RiverFront's Doug Sandler breaks down these two approaches, providing the framework to better understand how they work, when to use them, and how they can work together in today's market environment.

Participants

Presenter: Doug Sandler - Global Strategist, Riverfront Investment Group

Multifactor ETFs Explored

10:20am - 11:10am
Main Stage

Last year proved that you're better off diversifying your factors, but with pros and cons to a multifactor approach, we'll help you understand the important nuances between top-down vs. bottom-up approaches, why they matter, and what you need to understand to avoid costly mistakes.

Participants

Moderator: Tom Lydon - CEO, ETF Trends

Panelist: Douglas Grim - Senior Investment Strategist, Vanguard Investment Strategy Group

Panelist: Ben Johnson - Director of Global ETF and Passive Strategies Research , Morningstar

Panelist: Sam Kirkland - Research Director, Global Manager Research, Wells Fargo Investment Institute

Panelist: Lukas Smart - Senior Portfolio Manager & VP, Dimensional Fund Advisors

Networking Break

11:10am - 11:40am
Main Stage

Fixed Income Smart Beta: The Arrival of Factor-Focused Fixed Income

11:40am - 12:30pm
Main Stage

Smart beta strategies rose to popularity on the back of equity strategies, but could these same approaches finally solve the fixed income dilemma? We take a closer look at how these products are constructed, what they're designed to do, and how to best use them in conjunction with a more traditional debt-weighted approach.

Participants

Moderator: John Swolfs - CEO, Inside ETFs

Panelist: Jason Bloom - Director of Global Macro ETF Strategy, Invesco

Panelist: Kim Escue - Senior Portfolio Manager, Stringer Asset Management

Panelist: Mark Landis - Founding Partner, Wavelength Capital Management

Panelist: Andy Martin - President, 7Twelve Advisors

What Makes for Good Active Asset Management

12:30pm - 12:50pm
Main Stage

We've all heard that active ETFs are the next big thing, yet product launches have been slow to gather assets. In this punchy 10 questions in 20 minutes session, we put active ETFs under the microscope to help attendees better understand this nuanced product set.

Participants

Presenter: Alex Piré - Head of Institutional Portfolio Management, Natixis Asset Management U.S.

Networking Lunch

12:50pm - 2:00pm
Main Stage

Smart Beta ESG: The Next Big Thing in Asset Management?

2:00pm - 2:30pm
Main Stage

With global assets under management in smart beta strategies at $1 trillion, and investors piling assets into environmental, social and governance strategies, this might be the hottest trend in investment management. We look at how investment strategies provide simultaneous exposure to risk premia and ESG criteria. We also look at the next big thing: possible ESG integration in smart beta, and if investors should think about implementing ESG into their smart beta portfolios.

Participants

Moderator: Graham Sinclair - Independent Consultant, SinCo

Panelist: Ivka Kalus - Managing Director & CIO, Promethos Capital

Panelist: Claire Veuthey - Director of ESG & Impact, OpenInvest

Constructing Multifactor Portfolios: Portfolio Blending vs. Signal Blending

2:30pm - 3:00pm
Main Stage

Some recent studies have argued that a signal blending (e.g., bottom-up) approach to constructing multifactor strategies is superior to portfolio blending (e.g., top-down). In a research study recently published in the Financial Analysts Journal, we argue that prior findings introduce potential methodological biases. This session will show that when exposure-matched portfolios are compared, the dominance of signal blending is challenged, especially at low to moderate levels of tracking error.

Participants

Presenter: Kal Ghayur - Managing Director, Head of Active Beta Strategies Business, Goldman Sachs Asset Management

Networking Break

3:00pm - 3:30pm
Main Stage

Practitioner Panel: How Institutions & Retail Investors Are Using Smart Beta

3:30pm - 4:10pm
Main Stage

Institutional and retail have always been seen as two discrete investors. This session's panelists will discuss how they're using smart beta, current and possible smart beta allocations, differences in methodology and expected holding periods.

Participants

Moderator: John Swolfs - CEO, Inside ETFs

Panelist: John Davi - Founder & Chief Investment Officer, Astoria Portfolio Advisors

Panelist: Lance Humphery - Portfolio Manager, Global Multi-Asset Solutions, USAA Asset Management Company

Panelist: Brian Katz - Chief Investment Officer, The Colony Group

Market Outlook: Bull or Bear?

4:10pm - 5:00pm
Main Stage

Big-money investors foresee the end of the bull market in 2019. With the biggest threats coming from geopolitical tensions and rising interest rates, we'll look at how the return of volatility is changing investor behavior.

Participants

Moderator: Annie Massa - Investing Reporter, Bloomberg News

Panelist: Michelle Knight - Chief Economist & CIO, Ropes Wealth Advisors

Panelist: Robert Lutts - President & CIO, Cabot Wealth Management

Panelist: Shannon Saccocia - CIO & Managing Director, Boston Private Wealth

Panelist: Jurrien Timmer - Director of Global Macro, Fidelity Investments

Welcome evening reception

5:00pm - 6:30pm
Main Stage

Wind down the day and network with your peers and key industry players at our relaxed and informal networking reception.

SCHEDULE

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9:00AM	**9:00am** - Opening Remarks **9:10am** - Factors vs. Cap-Weighted Strategies: The Debate **9:50am** - Active & Passive: The Good, the Bad & the Ugly
10:00AM	**10:20am** - Multifactor ETFs Explored
11:00AM	**11:10am** - Networking Break **11:40am** - Fixed Income Smart Beta: The Arrival of Factor-Focused Fixed Income
12:00PM	**12:30pm** - What Makes for Good Active Asset Management **12:50pm** - Networking Lunch
1:00PM	
2:00PM	**2:00pm** - Smart Beta ESG: The Next Big Thing in Asset Management? **2:30pm** - Constructing Multifactor Portfolios: Portfolio Blending vs. Signal Blending
3:00PM	**3:00pm** - Networking Break **3:30pm** - Practitioner Panel: How Institutions & Retail Investors Are Using Smart Beta
4:00PM	**4:10pm** - Market Outlook: Bull or Bear?
5:00PM	**5:00pm** - Welcome evening reception

SESSIONS

MAIN CONFERENCE DAY TWO - 04/06/2019

Inside Smart Beta & Active ETFs

June 3-4, 2019
Hyatt Regency Boston Harbor
Boston

Opening Remarks

9:00am - 9:10am

Participants

Presenter: John Swolfs - CEO, Inside ETFs

Factors: The Future of Investing

9:10am - 9:50am
Main Stage

Factors have the transformative ability to change the way we efficiently invest, deliberately manage risk and holistically build portfolios. But for some, it's still a new or unfamiliar concept. Dr. Andrew Ang, talks about the path to democratizing access to factor investing through innovation in technology, product access and implementation approaches.

Participants

Presenter: Andrew Ang - Managing Director & Head of Factor Investing, BlackRock

10 'Smart' Ideas in 20 Minutes

9:50am - 10:10am
Main Stage

Whether it's smart, strategic or alternative beta, or just plain old active management, the ETF industry is pushing hard for strategies that go beyond the boring. In this provocative, light-speed presentation, ETF.com Managing Director Dave Nadig will bust some myths, highlight opportunities and present some surprising analysis of the new-wave ETF business.

Participants

Presenter: Dave Nadig - Managing Director, ETF.com

Timing Factors: Can It Work?

10:10am - 10:40am
Main Stage

Is timing factors even possible? We discuss whether you can combine factors and introduce a timing element as well as weigh up using factor tilts vs. factor timing. Learn more about valuations, strengths and dispersion.

Participants

Moderator: John Swolfs - CEO, Inside ETFs

Panelist: Dave Haviland - Managing Partner & Portfolio Manager, Beaumont Capital Managment

Panelist: Scott Ladner - CIO, Horizon Investments

Panelist: Todd Rosenbluth - Senior Director of ETF & Mutual Fund Research, CFRA

Networking Break

10:40am - 11:00am
Main Stage

Putting Theory Into Practice: Talking to Your Clients About Factors

11:00am - 11:30am
Main Stage

Join leading smart beta and factor investors as they share real-life insights on how advisors are discussing factor ETFs with clients to meet personal and financial goals by solving a wide range of issues, from sourcing income to reducing volatility.

Participants

Moderator: Tom Lydon - CEO, ETF Trends

Panelist: Tim Baker - Founder & CEO, Metric Financial

Panelist: Joe Smith - Deputy Chief Investment Officer, CLS Investments

Performance Drivers of Factor ETFs: Do You Know What's Powering Your Returns?

11:30am - 12:00pm
Main Stage

Growth and low vol have been the best-performing factors over the past year, while value has underperformed for the past decade. Why? In this hands-on workshop, we explore the macro drivers of factors, analyze their valuations, and drill down to a company level to see what's actually happening. Learn how new cutting-edge tools can make it easier for you to analyze these trends and lead to better portfolio construction.

Participants

Presenter: Rob Koyfman - CEO, Koyfin

Active 2020: Strategies to Generate Alpha

12:00pm - 12:40pm
Main Stage

The drumbeat for active ETFs continues to grow louder. With passive benchmarks jammed with BBB bonds, and the FAANGs making up the lion's share of just about all equity benchmarks, is now the time for active managers to jump in and identify new opportunities for alpha? We look at the current market environment, why it makes sense for active investments and how to best deploy them in any portfolio.

Participants

Moderator: John Swolfs - CEO, Inside ETFs

Panelist: Janet Johnston - Portfolio Manager, TrimTabs Asset Management

Panelist: Henry Ma - President & CIO, Julex Capital Management

Panelist: Jay Pelosky - CIO & Co-Founder, TPW Investment Management

Conference Concludes

12:40pm - 12:50pm

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11:00AM	**11:00am** - Putting Theory Into Practice: Talking to Your Clients About Factors **11:30am** - Performance Drivers of Factor ETFs: Do You Know What's Powering Your Returns?
12:00PM	**12:00pm** - Active 2020: Strategies to Generate Alpha **12:40pm** - Conference Concludes