



2023 AUSTRALIAN SECURITISATION CONFERENCE

Monday 20 & Tuesday 21 November

Hilton Hotel | 488 George St | Sydney

Agenda

Monday 20 November (Registration opens 10.15am)

INDUSTRY AND ECONOMIC OVERVIEW

11.00am - 11.10am

Welcome to country

Yvonne Weldon | Chair | Metropolitan Local Aboriginal Land Council

11.10am - 11.55am

Economic trends and outlook

- Timing the turn: higher for longer or rate cuts soon?
- Stress in the household sector.
- The housing crisis and the wealth gap.

Annette Beacher | Investment Manager and Market Strategist | HESTA [MODERATOR]

Sally Auld | Chief Investment Officer | JBWere

Emily Dabbs | Head of Macro Consulting Australia | Oxford Economics Australia

Luci Ellis | Group Chief Economist | Westpac Banking Corporation

Sharon Zollner | Chief Economist | ANZ New Zealand

11.55am - 12.40pm

State of the securitisation market

- Demand factors, relative value and deal participation.
- Mezzanine finance in the new risk environment.
- Diversity of supply and the issuer landscape.

Sharyn Le | Global Head of Securitisation | National Australia Bank [MODERATOR]

James Austin | Chief Financial Officer | Firstmac

Tim Ledingham | Treasurer | Bank of Queensland

Stephen Martin | Head of Domestic ABS | Challenger Investment Management

June McFadyen | Group Treasurer | Allied Credit

Peter Riedel | Chief Financial Officer | Liberty Financial

12.40pm - 1.30pm

Lunch

1.30pm - 2.15pm

Liquidity and secondary trading

- Reviewing liquidity conditions and relative value.
- How liquidity – and perceived liquidity – influence demand.
- Investor diversity and finding homes for bonds.

Brad Schwarz | Director, Structured Finance | Westpac Institutional Bank [MODERATOR]

Martin Jacques | Head of Securitisation and Covered Bond Strategy | Westpac Institutional Bank

Anthony Moir | Treasurer | Pepper Money

Lillian Nunez | Executive Director, Debt Investments | IFM Investors

David Hanna | Division Director and Senior Portfolio Manager | Macquarie Asset Management

SUSTAINABILITY UPDATE

2.15pm - 2.55pm

The big-picture background: opening securitisation sustainable finance doors

- The role and opportunity for housing.
- Planning around supply and construction constraints.
- Housing affordability and the role of finance.

Sarah Hickey | Vice President and Sales and Relationship Manager | BNY Mellon [MODERATOR]

Purdie Bowden | Lead, Policy and Sustainable Finance Solutions | Australian Sustainable Finance Institute

Lionel Koe | Executive Director, Securitisation Originations | National Australia Bank

Eugene Vassiliev | Head of Financial Services Solutions | CoreLogic

Anthony Wright | Team Leader, Building Energy Efficiency | CSIRO

2.55pm - 3.40pm

EV finance: the first big breakthrough for sustainable securitisation?

- Supply, fleet uptake and infrastructure development.
- Lessons learned from early adopters.
- Connecting asset growth with investment capital.

Ferdinand Kawiadji | Director, Corporate Client Coverage | Commonwealth Bank of Australia [MODERATOR]

Lincoln De Kalb | Group Product Development Manager, Sustainable Mobile and Emerging Tech | SG Fleet

Dom Di Gori | Treasurer | FleetPartners

Chau Le | General Manager | Strategy and E-mobility | Origin Energy

Ellen Liang | Co-Founder and General Counsel | JetCharge

Thang Tran | Associate Director – Investment Team | Clean Energy Finance Corporation

3.40pm - 4.05pm

Break

AUSTRALIA IN A GLOBAL CONTEXT

4.05pm - 4.45pm

A global lens on sustainable finance

- Reporting, global investor expectations and evolving best practice.
- How are global securitisation issuers engaging with sustainable finance?
- The future of labelled securities.

Alex Bradford | Quantitative Analyst | Gryphon Capital Investments [MODERATOR]

Tessa Dann | Head of Sustainable Finance, Australia and New Zealand | Societe Generale

Antony McNaughton | Director and Head of Securitisation, Australia | ING

Rebecca Mikula-Wright | Chief Executive | Investor Group on Climate Change and Asia Investor Group on Climate Change

Zoe Whitton | Managing Director | Pollination

4.45pm - 5.30pm

Global market influences

- Australia from a global perspective: relative performance and outlook.
- Global relative value and opportunity set.
- Macro trends in international asset allocation.

Shaun Baddeley | Managing Director, Securitisation | Association for Financial Markets in Europe (AFME) [MODERATOR]

Michael Bright | Chief Executive | Structured Finance Association

Cian Chandler | Chief Analytical Officer, Global Structured Finance | S&P Global Ratings

Conor O'Toole | Head of European Securitisation Research and Global CLO Research | Deutsche Bank

Ann Tran | Managing Director and International Head of Securitised Products | MUFG Securities

Kuniko Aiba | Deputy General Manager | SBI Sumishin Netbank

5.30pm - 7:00pm

Welcome reception

Tuesday 21 November (Registration opens 8.15am)

EMERGING GAME CHANGERS

9.00am - 9.40am

Keynote: Generative AI and finance

Liesl Yearsley | Founder and Chief Executive | aKin

9.40am - 10.20am

Cyber security risk and response

- The lived experience of cyber attack from a treasury perspective.
- Countermeasures: minimising risk or a matter of time?
- Outlook and longer-term response.

Caroline Cui | Partner, Cyber and Extended Enterprise | Deloitte [MODERATOR]

Jeff Mills | Executive Manager, Cyber Detection and Response | Commonwealth Bank of Australia

Jason Purvis | Chief Information Security Officer | Perpetual

Eva Zileli | Group Treasurer | Latitude Financial Services

10.20am - 10.45am

Break

ASSETS, CAPITAL AND LIQUIDITY IN THE NEW ENVIROMENT

10.45am - 11.10am

Keynote: Australian securitisation markets: responding to change

Carl Schwartz | Head of Domestic Markets | Reserve Bank of Australia

11.10am - 11.55am

Inside asset quality

- The mortgage cliff: overplayed, delayed or time to be afraid?
- Household lending as consumer behaviour adapts.
- Spotting stress factors and at-risk cohorts.

Judy Zhou | Associate, Securitised Products Group | J.P. Morgan [MODERATOR]

Martin Barry | Chief Financial Officer | La Trobe Financial

Amy Green | Associate Portfolio Manager | Aware Super

Rick Li | Treasurer | RedZed

Alena Chen | Vice President – Senior Credit Officer | Moody's Investors Service

11.55am - 12.35pm

Capital constraints: outlook and response

- Capitalising growth: from where will equity be sourced?
- Finding buy-in for the nonbank story and model.
- Spreading the net: wider sources of funding and capital.

Chris Black | Co-Founder & Senior Portfolio Manager | Alexander Funds Management [MODERATOR]

Akeshni Gour | Treasurer | MA Money

Fabrice Guesde | Head of Global Structured Credit Solutions, Asia Pacific | Natixis

Anthony Hermann | Head of APAC | ATLAS SP Partners

Michael Starkey | Co-Founder and Chief Operating Officer | Athena Home Loans

12.35pm - 1.25pm

Lunch

MARKET EVOLUTION

1.25pm - 2.10pm

SME lending and further collateral diversification

- Steps forward on SME securitisation.
- ABS market developments and outlook.
- Market response and finding demand.

James Donovan | Portfolio Manager | Challenger Investment Management [PRESENTER AND MODERATOR]

Geoff Cooper | Director, Structured Capital Markets | ANZ

Michael Heath | Treasurer | Judo Bank

Dennis Koh | Treasurer | Credabl

Stephen Maher | Portfolio Manager, Australian Business Securitisation Fund | Australian Office of Financial Management (AOFM)

Bianca Spata | Group Treasurer | hummgroup

2.10pm - 2.50pm

ADI funding and lending

- Covered bonds and bank securitisation: back on the agenda (for some)?
- NIM under pressure: how much and for how long?
- Consolidation within and beyond the ADI sector.

Dylan Bourke | Managing Director and Portfolio Manager | Kapstream Capital [MODERATOR]

Jason Bounassif | Group Treasurer | AMP

Ben McCarthy | Managing Director | Fitch Ratings

Jordan Karlos | Head of Funding | Great Southern Bank

Charlene Breytenbach | Manager, Debt and Capital Issuance | ING Bank Australia

Guy Volpicella | Managing Director and Head of Structured Funding & Capital | Westpac Banking Corporation

2.50pm - 3.30pm

Funding early stage lenders in 2023

- What does the pipeline of new lenders look like?
- How have business models shifted in the new rates environment?
- Steps from startup to warehouse.

Nick Procter | Executive Director – Trustee Advisory, Securitisation and Syndicated Loans | AMAL Trustees [MODERATOR]

Verity Froud | Consultant

John Powell | Managing Director | Neu Capital

David Rockliff | Managing Director and Co-Head of FICC Distribution, Australia | Goldman Sachs

David Verschoor | Executive Director and Co-Chief Executive | Dynamoney

Jerry Yohananov | Chief Financial Officer | OnDeck Australia

3.30pm - 3.50pm

Break

3.50pm - 4.30pm

The evolving auto market

- Understanding the shape of auto lending in 2023.
- Benchmarking books and capital markets pricing.
- EV growth and sustainable finance.

Vlad Zlotnikovs | Associate Director, Structured Finance | Moody's Analytics [MODERATOR]

Fiona Gaal | Director, Structured Capital Markets | ANZ

Jennifer Hellerud | Managing Director and Head of Securitisation | RBC Capital Markets

Paolo Luzzani | Treasurer | Plenti

Steven Mixter | Treasurer | Angle Auto Finance

Ben Cranley | Senior Portfolio Manager | Flag Asset Management

4.30pm - 5.15pm

Nonbank CEOs: sector challenges and opportunities

- Debt and equity cost and availability.
- Credit appetite and growth – organic and via consolidation.
- Asset diversity and mortgage outlook.

Mary Ploughman | Chairman and Independent Non-Executive Director of Plenti and Independent Non-Executive Director of Prospa [MODERATOR]

James Boyle | Chief Executive | Liberty Financial

Andrew Chepul | Co-Founder and Chief Executive | Columbus Capital

Cynthia Scott | Group Chief Executive and Managing Director | Zip Co.

David Stevens | Chief Executive | Harmoney

5.15pm - 6.15pm

Closing cocktails