

ASF VIRTUAL SYMPOSIUM 2020

16 - 17 November

AGENDA

DAY ONE – Monday 16 November 2020

A GLOBAL MARKET IN A CLOSED-BORDER WORLD

10.15AM ASF WELCOME

10.20AM KEYNOTE ADDRESS

The Hon. Joe Hockey | Former Federal Treasurer and Australian Ambassador to the US; President and Co-Founder | Bondi Partners

10.50AM PANEL DISCUSSION

US market outlook

- Post-election insights.
- US perspective on Australian assets and relative value.
- Market and demand outlook.

PANELLISTS

Josh Hirt | Economist – Investment Strategy Group | Vanguard

Francisco Paez | Head of Structured Products Research | MetLife Investment Management

Mark Scott | Director, Securitized Products Sales | Deutsche Bank

Ryan Sweet | Senior Director, Macroeconomics | Moody's Analytics

MODERATOR

Kelly Mantova | Head of Asset Backed Securities | Deutsche Bank

11.25AM PANEL DISCUSSION

Access and execution in global markets

- US securitisation in a (new?) political environment.
- Swap shop: is the absence of offshore issuance by Australian banks a pricing opportunity?
- Investor engagement in a changed world.

PANELLISTS

Amanda Baker | Partner | Mayer Brown

Milos Ilic-Miloradovic | Director, Global Structured Credit and Solutions, Asia Pacific | Natixis

Hiroshi Ooki | Director and Executive Officer | SBI Sumishin Net Bank

Andrew Twyford | Treasurer | Pepper

Takehiro Yamamiya | Director, Rates and Credit Sales | ANZ Securities Japan

MODERATOR

Jon Van Gorp | Partner | Mayer Brown

12.05PM BREAK

12.10PM PANEL DISCUSSION

European investor outlook

- The latest on Brexit and the Eurozone.
- Demand patterns in a negative-rates world.
- Engagement with Australian issuance.

PANELLISTS

Henry Cooke | Partner | Gryphon Capital Investments

Imran Shaffi | Managing Director, Head of Investment Credit and Senior Portfolio Manager | State Street

Cedric Tchaban | Portfolio Manager | HSBC Global Asset Management

MODERATOR

Stephen Magan | Executive Director, Securitised Products Group | J.P. Morgan

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12.45PM PANEL DISCUSSION

Asian market outlook and investor engagement

- Demand dynamics during the pandemic.
- Relative value and competing asset classes.
- COVID-19 and Australia's market ties to Asia.

PANELLISTS

James Austin | Chief Financial Officer | Firstmac

Matthew O'Sullivan | Head of Asia-Pacific Origination | M&G Investments

Tony Siu | Vice President, Group Investment | FWD Insurance

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

Eva Zileli | Treasurer | Latitude Financial Services

MODERATOR

James Kanaris | Director, Structured Finance | Westpac Institutional Bank

1.25PM LUNCH

2.00PM PANEL DISCUSSION

Issuance and investment opportunities in New Zealand

- Issuers fend for themselves but emerge from the pandemic.
- Negative rates and limited bank issuance – a supportive demand paradigm?
- Trans-Tasman investment.

PANELLISTS

Leila Donnachy | Head of Global ABS and Senior Portfolio Manager | Challenger Investment Partners

Jason Hughes | Treasury Manager | MTF Finance

Simon O'Connell | Director, Corporate and Structured Finance | Westpac

Bianca Spata | Group Treasurer | flexigroup

Fraser Wilson | Securitisation Specialist | BNZ

MODERATOR

Deemple Budhia | Partner | Russell McVeagh

2.45PM CLOSE DAY ONE

DAY TWO – Tuesday 17 November 2020

A RESHAPED MARKET IN 2020

9.30AM KEYNOTE ADDRESS

Christopher Kent | Assistant Governor (Financial Markets) | Reserve Bank of Australia

10.00AM PANEL DISCUSSION

Crisis management: resilience and response

- Lessons from past crises and pandemic preparedness.
- Government support in 2020 and beyond.
- The competitive landscape including funding cost and liquidity.

PANELLISTS

Martin Barry | Senior Vice President and Chief Financial Officer | La Trobe Financial

Michael Bath | Head of Global Markets and Business Strategy | Australian Office of Financial Management

Toni Blundell | Manager, Securitisation – AFG Securities | Australian Finance Group

Katherine McConnell | Founder and Chief Executive | Brighte

MODERATOR

Sarah Samson | Head of Securitisation Originations | National Australia Bank

10.40AM PANEL DISCUSSION

New market dynamics for securitisation in 2021 and beyond

- TFF, CLF and the changing position of banks as issuers and investors.
- What will supply and demand dynamics for housing credit look like?
- Lending outside the residential sector: SMEs to dominate the discussion?

PANELLISTS

Dimitra Dinos | General Manager, Home Loan Product, Pricing and Credit Risk | Commonwealth Bank of Australia

Steven Fleming | Chief Executive | Gryphon Capital Investments

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Kylie Robb | General Manager, Funding and Liquidity | Commonwealth Bank of Australia

Jonathan Street | Chief Executive | Think Tank Group

MODERATOR

Monica Stephens-Saliba | Director, Debt Markets Securitisation | Commonwealth Bank of Australia

11.20AM BREAK

11.25AM PANEL DISCUSSION

Credit quality: surprising resilience or developing stress?

- Asset performance relative to expectations.
- Securitisation structures: safe as houses?
- Potential impact of responsible-lending changes and credit post-COVID-19.

PANELLISTS

Dylan Bourke | Portfolio Manager | Kapstream Capital

Peter Casey | Deputy Treasurer | ING Bank Australia

Sonia Goumenis | Partner | Clayton Utz

Bianca Spata | Group Treasurer | flexigroup

MODERATOR

Irene Kleyman | Vice President and Senior Credit Officer, Structured Finance | Moody's Investors Service

12.00PM FIRESIDE CHAT

Regulation and responsible lending

PANELLISTS

Lillian Nunez | Executive Director, Debt Investments | IFM Investors

Renee Roberts | Executive Director, Policy and Advice | Australian Prudential Regulation Authority

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

MODERATOR

Chris Dalton | Chief Executive | Australian Securitisation Forum

12.25PM LUNCH

STREAMLINING MARKET ACCESS

12.50PM FIRESIDE CHAT

The big global trends in digital transformation

PANELLISTS

Matthew Neece | Head of Product, Perpetual Corporate Trust | Perpetual Digital

Veli-Matti Vanamo | Chief Technology Officer | Insight Enterprises

MODERATOR

Lynsey Thorrington | Senior Relationship Manager | Perpetual Corporate Trust

1.05PM PANEL DISCUSSION

Get ready for a big digital leap

- Integrating digital trends with the securitisation mainstream.
- Issuer needs and tech deployment.
- The deal process of the future.

PANELLISTS

Lisa Hood | Financial Controller | RedZed Lending Solutions

Andrew Marsden | General Manager, Treasury and Securitisation | Resimac

Matthew Neece | Head of Product, Perpetual Corporate Trust | Perpetual Digital

Craig Parker | Executive Director and Head of Structured Finance | Westpac Institutional Bank

Veli-Matti Vanamo | Chief Technology Officer | Insight Enterprises

MODERATOR

Lynsey Thorrington | Senior Relationship Manager | Perpetual Corporate Trust

1.40PM PANEL DISCUSSION

Technology and an enhanced issuer-to-investor pipeline

- Systems and processes for a superior transaction outcome.
- Delivering what capital markets want now and in future – including ESG.
- After the deal: market information and investors' competitive edge.

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PANELLISTS

Rob Camilleri | Founder and Investment Manager | Realm Investment House

John Cruikshank | Business Development Manager, ASX DataSphere | Australian Securities Exchange

Claudia Kolbe | Associate, Strategic Projects and Treasury | Credabl

Marc Levine | Managing Director, Structured Solutions | Moody's Analytics

Jim Metaxas | Managing Director and Head of Asia Pacific | TAO Solutions

Gwenneth O'Shea | Head of Securitisation | AMP Bank

MODERATOR

Sarah Hofman | Chair | Australian Securitisation Forum

2.20PM BREAK

OUTLOOK AND CONTEXT

2.25PM PANEL DISCUSSION

Economists' roundtable: what to look out for globally in 2021

- Geopolitics and the economy: populism on the wane?
- Are we all epidemiologists now?
- What next for fiscal and monetary policy?

PANELLISTS

Besa Deda | Chief Economist | St. George Bank

Sarah Hunter | Chief Economist | BIS Oxford Economics

Su-Lin Ong | Chief Economist and Senior Relationship Manager | RBC Capital Markets

Danielle Wood | Chief Executive | Grattan Institute

MODERATOR

Shaun Roache | Chief Economist, APAC | S&P Global Ratings

3.10PM PANEL DISCUSSION

Developing the green home loan product

- What advantages does a labelled product have?
- Drawing up standards: what does the market need and why?
- Securitisation market consequences.

PANELLISTS

Luca Bertalot | Secretary General | European Mortgage Federation – European Covered Bond Council

David Jenkins | Head of Sustainable Finance | National Australia Bank

Grace Tam | Director | Clean Energy Finance Corporation

MODERATOR

Jennifer Schlosser | Partner | Ashurst

3.40PM PANEL DISCUSSION

Property market outlook in depth

- New drivers, the same outcome for property prices?
- Property and the economy on different paths?
- A credit-fuelled boom coming?

PANELLISTS

Gareth Aird | Head of Australian Economics | Commonwealth Bank of Australia

Lisa Claes | Chief Executive | CoreLogic

Felicity Emmett | Senior Economist | ANZ

Natasha Vojvodic | Senior Director and Head of Australian and New Zealand Structured Finance | Fitch Ratings

Maria Yanotti | Lecturer, Economics | University of Tasmania

MODERATOR

Mary Ploughman | Fellow | Australian Securitisation Forum

4.20PM CLOSE