



2024 AUSTRALIAN SECURITISATION CONFERENCE

Monday 2 & Tuesday 3 December
Hyatt Regency | 161 Sussex St | Sydney

Agenda

Monday 2 December (Registration opens 10.15am)

10.45am - 10.50am **Welcome**

SCENE SETTING AND STATE OF PLAY

10.50am - 11.30am **Progress report: the state of the securitisation market in 2024**

- Competition, origination, asset quality and performance.
- Demand, market growth and capacity.
- Risk factors and 2025 outlook.

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

Charlene Breytenbach | Senior Manager – Debt and Capital Issuance | ING Bank Australia

Theo Calligeris | Portfolio Manager | Realm Investment House

Kate Galustian | Head of European ABS | Blackrock

Steven Mixter | Group Treasurer | Angle Auto Finance

Peter Riedel | Chief Financial Officer | Liberty Financial

11.30am - 12.10pm **Chief economists' roundtable**

- Is the RBA walking the narrow path successfully?
- The housing market: defying gravity, and what happens when cuts begin?
- Global convergence or divergence in 2025?

Felicity Emmett | Senior Director – Macro Research | AustralianSuper [MODERATOR]

Luci Ellis | Group Chief Economist | Westpac

Emma Lawson | Fixed Income Strategist – Macroeconomics | Janus Henderson Investors

Su-Lin Ong | Chief Economist, Managing Director and Senior Relationship Manager, Fixed Income and Currencies | RBC Capital Markets

Sharon Zollner | Chief Economist | ANZ New Zealand

12.10pm - 12.30pm **Q&A: Update on the EU securitisation framework**

Chris Dalton | Chief Executive | Australian Securitisation Forum [MODERATOR]

Ian Bell | Chief Executive | PCS

Ian Bettney | Portfolio Manager | Janus Henderson Investors

12.30pm - 1.25pm Lunch

1.25 pm - 1.55pm **Keynote**

David Jacobs | Head of Domestic Markets | Reserve Bank of Australia

INVESTOR OUTLOOK

1.55pm - 2.35pm

How the buy side has supported market growth

- Fixed-income inflows and outlook.
- Relative value overview.
- Collateral quality and diversity.

Amy Kok | Director, Structured Finance | Westpac Institutional Bank [MODERATOR]

Ian Bettney | Portfolio Manager | Janus Henderson Investors

Priya Desai | Team Lead, ABS | MetLife Investment Management

Lachlan Smith | Portfolio Manager | Macquarie Asset Management

Tim Stalker | Director, Credit Relative Value | Westpac Institutional Bank

2.35pm - 3.15pm

Mezzanine demand, risk and deal structuring

- What is driving the mezzanine demand surge and is it sustainable?
- Is there an optimal execution approach?
- Collateral risk and structuring slip.

Anne-Marie Neagle | Partner, KWM & Member, ASF National Committee [MODERATOR]

Dragan Jugovic | Executive Director, Debt Capital Markets | ORDE Financial

Stephen McCabe | Executive Director, Securitisation | National Australia Bank

Adam Scully | Senior Portfolio Manager | Alexander Funds

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

3.15pm - 3.40pm

Break

UPGRADING MARKET MECHANICS

3.40pm - 4.20pm

AI: so what?

- AI themes and use cases - where is potential becoming reality?
- Predictive capabilities and lending opportunities - and associated risks.
- What does it all mean for the securitisation asset class?

Andrea Schmidt | Head of Systemic Markets | Commonwealth Bank of Australia [MODERATOR]

Cathie Drysdale | Portfolio Manager | Fortlake Asset Management

Martin Granell | Domain Lead, Generative AI | Commonwealth Bank of Australia

Matthew Neece | Head of Corporate Strategy, Product and Business Insights | Perpetual Corporate Trust

David Stevens | Chief Executive and Managing Director | Harmony

4.20pm - 5.00pm

Cyber risk: moving from a reactive to a proactive approach

- How have businesses traditionally managed cyber risk?
- What can they overhaul to stay ahead of the game?
- Next generation threats.

Lynsey Thorrington | Head of Institutional Sales and Relationship Management | Perpetual Corporate Trust [MODERATOR]

Jon Alder | General Manager, Perpetual Digital | Perpetual

Jason Britt | Chief Information Officer | Angle Auto Finance

Sarah Carney | National Chief Technology Officer | Microsoft Australia and New Zealand

George Ishak | Chief Technology Officer | mcrIT

Katherine Mansted | Executive Director, Cyber Intelligence | CyberCX

5.00pm - 5.40pm

Trading and liquidity: Australian securitisation's new good news story

- Trading in a domestic and international context.
- The limits of liquidity.
- Secondary performance as a springboard for demand.

Dong Jin | Head of Funding | Latitude Financial [MODERATOR]

Mourad Faleh | Managing Director and Head of Credit Trading, Asia Pacific | Societe Generale CIB

Sam Heffernan | Portfolio Manager, Fixed Interest | UniSuper

Hugh Norton | Executive Director and Head of Credit Trading | Westpac Institutional Bank

Phil Strano | Senior Portfolio Manager | Yarra Capital Management

5.40pm - 7:00pm

Welcome reception

Tuesday 3 December (Registration opens 9.00am)

FUNDING GROWTH

9.30am - 10.10am

The limits of growth (in traditional capital markets)

- Outright demand and the role of relative value.
- The demand barbell: single name capacity and bid for smaller deals.
- Next generation funding options.

Jamie Pratt | Head of APAC Corporate Trust | BNY [MODERATOR]

James Austin | Chief Financial Officer | Firstmac

Oscar Austin | Co-Head Alternative Credit and Securitised Product Group, APAC | Natixis CIB

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

Steve Magan | Executive Director, Securitized Products Group | J.P. Morgan

10.10am - 10.30am

Q&A: Distribution breadth: what makes regional investors tick?

Craig Dreyer | Director, Public Capital Syndicate, Capital Markets and Advisory | National Australia Bank [MODERATOR]

Kuniko Aiba | General Manager, Business Development Department | SBI Sumishin Net Bank

Victoria Gao | Director, Asset Backed Solutions | Standard Chartered Bank

10.30am - 11.10am

Australia's second asset class: growth and potential in auto ABS

- Competitive environment and post-bank lender equilibrium.
- Issuance scale, diversity and relative value.
- Further growing and diversifying the buyer base.

Ian Bettney | Portfolio Manager | Janus Henderson Investors [MODERATOR]

Joe D'Ambrosio | Executive Director, Structured Capital Markets | ANZ

Mark De Ree | Head of Treasury | UDC

Clayton Howes | Chief Executive | MoneyMe

Howard Sun | Vice President, Securitised Products | MUFG Bank

11.10am - 11.35am

Break

11.35am - 12.15pm

Defining private credit

- Finding a definition: more about the investor or the structure?
- What can private credit mean for securitisers?
- Competition, collaboration and crossover.

Amanda Baker | Partner | Mayer Brown [MODERATOR]

Anthony Hermann | Partner and Head of APAC Credit | Atlas SP Partners

Peter Hext | Head of Asset-Backed Securitisation and Financing, Australia and New Zealand | Citi

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

Lillian Nunez | Executive Director and Co-Head of Australian Diversified Credit, Debt Investments | IFM Investors

Nikit Sawjani | Vice President, Securitisation | RBC Capital Markets

12.15pm - 12.55pm

Private debt's touch points in Australian securitisation

- Whole-loan sales: potential and risk (transfer) considerations.
- Holdco loans and the 'equity drought'.
- Replenishable and forward-funding structures.

Nick Procter | Executive Director | AMAL Trustees [MODERATOR]

Andy Armstrong | Senior Portfolio Manager, Fixed Income | Challenger Investment Management

Milos Ilic-Miloradovic | Treasurer | Bluestone

John Powell | Managing Director | Neu Capital

Michael Young | Executive Director | Goldman Sachs

12.55pm - 1.40pm

Lunch

EYES TO THE FUTURE

1.40pm - 2.05pm

Fireside chat: Are markets losing interest in sustainability?

Richard Lovell | Executive Director and Head of Debt Markets | Clean Energy Finance Corporation
[MODERATOR]

Guy DeBelle | Co-Chair, Taxonomy Technical Expert Group | Australian Sustainable Finance Institute

2.05pm - 2.45pm

Necessary next steps for sustainable securitisation

- Further embedding sustainability from the warehouse phase.
- Challenges, incentives and critical mass.
- Data and reporting outlook.

Eva Zileli | Managing Director | Belsize Park Nominees [MODERATOR]

Margot Kelly | Senior Manager, Securitisation | Firstmac

Elly Ko | Head of Funding, Consumer | Humm Group

Lionel Koe | Head of Asset Securitisation, Asia Pacific | ING

Steve Sutinen | Portfolio Manager and ESG Champion (ABS) | Revolution Asset Management

2.45pm - 3.25pm

The next phase of asset class diversification

- Reverse mortgages, data centres, SMEs and more – what will gain traction in Australia?
- New asset classes for existing lenders.
- Global perspective on deployment and challenges.

Irene Kleyman | Senior Vice President, Structured Finance | Moody's Ratings [MODERATOR]

Tim Eastwood | Head of Global Financing and Credit Trading, Australia | Deutsche Bank

Will Farrant | Partner, Alternative Credit | Ares Management

Josh Funder | Chief Executive | Household Capital

Dennis Koh | Treasurer | Credabl

Paulina Ting | Senior Portfolio Manager, ABS | Challenger Investment Management

3.25pm - 3.45pm

Break

3.45pm - 4.15pm

Shifting sands for the ADI sector

- MLH bank changes: fewer banks but more supply?
- Lending options and diversification in the bank sector.
- Investor engagement evolution.

Andrea Jaehne | Director, Credit Strategy, Financials | Commonwealth Bank of Australia [MODERATOR]

Thomas Choi | Senior Portfolio Manager | Perpetual Investments

Matthew Findlay | Head of DCM and Advisory | Laminar Capital

Jordan Karlos | Head of Funding | Great Southern Bank

Ryan Sharp | Treasurer | MyState Bank

4.15pm - 5.00pm

Industry leaders summit: nonbank CEOs survey the outlook

- Household resilience, credit appetite and loan performance.
- The competitive environment, growth opportunities and funding alignment.
- Consolidation and sector health.

Rachel Shirley | Chief Executive | Alexander Funds [MODERATOR]

Jason Azzopardi | Chief Executive | Brighten Home Loans

James Boyle | Chief Executive | Liberty Financial

Todd Hunter | Group Chief Executive | Turners Automotive

Katherine McConnell | Founder, Chief Executive and Chair | Brighte

Jonathan Street | Chief Executive and Co-Founder | Thinktank

5.00pm - 6:00pm

Closing cocktails