

ASF VIRTUAL CONFERENCE 2021

Agenda

Day one: Tuesday 23 November

TAKING THE PULSE OF TODAY'S SECURITISATION MARKET

12.00pm **ASF Welcome**

12.05pm **Keynote address: Securities markets through the pandemic**
Marion Kohler | Head of Domestic Markets | Reserve Bank of Australia

12.30pm **Big changes at the end of a record year – what next for supply and demand?**

- The impact of returning bank issuance and a zero CLF.
- Asset quality beyond the pandemic – challenges ahead?
- 2021: base camp or summit?

James Austin | Chief Financial Officer | Firstmac

Lillian Nunez | Executive Director, Debt Investments | IFM Investors

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

Fabrice Guesde | Head of Global Structured Credit and Solutions APAC | Natixis

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

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

1.15pm *Break*

1.30pm **Developing SME funding options**

Dr Catherine de Fontenay | Commissioner | Productivity Commission

Michael Heath | Treasurer | Judo Bank

James Donovan | Head of Funding | Shift

Paulina Ting | Portfolio Manager | CIP Asset Management [Moderator]

2.10pm **Delivering on the potential of collateral diversity**

- What are the new asset classes, and do they have an impact on existing ones?
- The price – positive or negative – of diversity.
- Growth potential: scale and further diversity.

Beau Bertoli | Co-founder and Chief Revenue Officer | Prospa

Anthony Moir | Treasurer | Pepper

Bianca Spata | Treasurer | humm

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

Stephen McCabe | Director, Securitisation, Capital Markets and Advisory | National Australia Bank [Moderator]

2.50pm **Transition to risk free rates – the future of BBSW**

- Status of BBSW – and what happens if one-month BBSW ceases.
- New RBA repo rules December 2022.
- What fallback language should change?

Andrea Brischetto | Deputy Head, Domestic Markets | Reserve Bank of Australia

Kristye van de Geer | Senior Manager, Interest Rate Products | ASX

Alex Orgaz-Barnier | Senior Manager, Market Infrastructure | Australian Securities and Investments Commission

David Ziegler | Division Director, IBOR Transition Programme | Macquarie Group

Anne-Marie Neagle | Partner | King & Wood Mallesons [Moderator]

3.30pm *Close of day one*

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Day two: Wednesday 24 November

THE FUTURE MARKET ENVIRONMENT

12.00pm

Economic outlook on the pandemic exit path

- Inflation – transitory or here to stay?
- Migration and housing outlook
- 2022 federal election consequences

Belinda Cheung | Senior Economist | Aware Super

Skye Masters | Head of Fixed Income Research | National Australia Bank

Belinda Allen | Senior Economist | Commonwealth Bank of Australia

Cherelle Murphy | Chief Economist | Austrade

Paul Gruenwald | Global Chief Economist | S&P Global Ratings [Moderator]

12.50pm

Keynote address: Senator Andrew Bragg

Chair of the Senate Select Committee on Australia as a Technology and Financial Centre

1.10pm

Break

1.20pm

Delivering the tech dividend

- Does tech level the playing field or cement existing advantage?
- Tech and ESG: a marriage made in heaven?
- How will big data change the funding market?

Richard McCarthy | Group Executive | Perpetual Corporate Trust

Aaron Seaton | CEO and Co-founder | TAO Solutions

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

Eva Zileli | Treasurer | Latitude Financial

Megan Brennan | Head of Transformation | Pepper [Moderator]

2.00pm

ESG 1: Building scale on the asset side

- Demand, data and reporting considerations in the green-mortgage space
- Solar, EVs and beyond: alternative green assets
- Social assets: a more fertile field?

Jennifer Hellerud | Head of Securitisation | RBC Capital Markets

Dom Di Gori | Treasurer | Eclipx

Grace Tam | Director, Investments | Clean Energy Finance Corporation

Ben Milsom | Co-founder and Chief Commercial Officer | Plenti

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

2.40pm

ESG 2: Funding market opportunities and implications

- Price, volume or something else: the why of labelled issuance
- Meeting evolving investor expectations
- The future of mixed green and vanilla securitisation structures

Victoria Gao | Portfolio Manager | CIP Asset Management

Jonathan Rochford | Portfolio Manager | Narrow Road Capital

Natasha Feder | Portfolio Manager and Structured Credit Analyst | First Sentier Investors

Ben Warren | National Manager, Electrification and Mobility | Nissan Motor Company Australia

Camille Wynter | Director, Sustainable Finance | Commonwealth Bank of Australia [Moderator]

3.20pm

Close of day two

ASF VIRTUAL CONFERENCE 2021

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Day three: Thursday 25 November

DEMAND AND LIQUIDITY

12.00pm

Women in Securitisation: attracting and developing talent in securitisation

- Progress so far and work still to be done.
- Marketing the industry to the next generation of leaders.
- Working practices and flexibility for the next generation.

Sonia Goumenis | Partner | Clayton Utz

Amy Kok | Associate Director, Structured Finance | Westpac Institutional Bank *and* Chair | ASF Future Leaders and Young Professionals Subcommittee

Carol Lydford | Treasurer, Head of Treasury and Investor Relations | Toyota Financial Services

Harry Koprivic | Chief Executive | New Zealand Guardian Trust

Sarah Samson | Global Head of Securitisation | National Australia Bank [Moderator]

12.35pm

The future of work and commerce

- Home versus office working – will changed arrangements stick?
- Retail and urban property trends
- Where – and how – will we want to live?

Jen Dalitz | CEO | Women in Banking and Finance

Leonora Risse | Senior Lecturer, RMIT *and* Co-founder, Women in Economics Network

Christina Tonkin | Managing Director, Corporate Finance | ANZ

Alice Drew | General Manager, Place Futures | Lendlease

Laurence Davison | Head of Content | KangaNews [Moderator]

1.10pm

Break

1.25pm

Maintaining momentum in New Zealand securitisation

- New Zealand economic outlook.
- Domestic demand evolution and stickiness.
- Issuer diversity now and in future.

Mark De Ree | Head of Treasury | UDC Finance

Mark Smith | Senior Economist | ASB Bank

Simon O'Connell | Director, Structured Finance | Westpac

Mia Prkusic | Fund Manager, Fixed Interest | ANZ Investments

Deemle Budhia | Partner | Russell McVeagh [Moderator]

2.00pm

ADI response to changing funding and liquidity conditions

- Deposit and wholesale funding outlook
- Consequences from the end of the CLF
- Securitisation issuance in a competitive and diverse market

Sarah Hofman | Partner, Financial Services Regulation | PwC

Adam Parry | Manager, Funding | Suncorp

Scott Gifford | Head of Debt Investor Relations | ANZ

Fiona Gaal | Director, Structured Capital Markets | ANZ [Moderator]

2.35pm

International demand back on the agenda in 2022?

- Relative value and Australian credit quality
- Foreign-currency issuance economics and opportunities
- Global ESG evolution – challenges and realities for Australian issuers

John O'Connell | Head of Global Credit Trading Syndicate | Deutsche Bank

Andrew Marsden | General Manager, Treasury and Securitisation | Resimac

Cedric Tchaban | Portfolio Manager | HSBC Global Asset Management

Imran Shaffi | Head of Investment Credit and Senior Portfolio Manager | State Street Global Advisors

Amanda Baker | Partner | Mayer Brown

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3.15pm

Close of day three