

# ASF VIRTUAL CONFERENCE 2021

23-25 November 2021

## AGENDA

### TAKING THE PULSE OF TODAY'S SECURITISATION MARKET

Day one – Tuesday 23 November 2021

12.00pm	<b>ASF Welcome</b>
12.05pm	<b>Keynote Address: Securities markets through the pandemic</b> Marion Kohler   Head of Domestic Markets, Reserve Bank of Australia
12.30pm	<b>Big changes at the end of a record year – what next for supply and demand?</b> <ul style="list-style-type: none"><li>▪ The impact of returning bank issuance and a zero CLF.</li><li>▪ Asset quality beyond the pandemic – challenges ahead?</li><li>▪ 2021: base camp or summit?</li></ul>
1.15pm	<i>Break</i>
1.30pm	<b>Developing SME funding options</b> Dr. Catherine de Fontenay   Productivity Commissioner, Productivity Commission
2.10pm	<b>Delivering on the potential of collateral diversity</b> <ul style="list-style-type: none"><li>▪ How has the path to market evolved?</li><li>▪ Investors want diversity – but at what price?</li><li>▪ Potential for volume growth and further asset breadth</li></ul>
2.50pm	<b>Transition to risk free rates – the future of BBSW</b> <ul style="list-style-type: none"><li>▪ Status of BBSW – and what happens if one-month BBSW ceases</li><li>▪ New RBA repo rules December 2022</li><li>▪ What fallback language should change</li></ul> 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 Anne-Marie Neagle   Partner, King & Wood Mallesons (MODERATOR)
3.30pm	<i>Close of day one</i>

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## THE FUTURE MARKET ENVIRONMENT

Day two – Wednesday 24 November 2021

12.00pm	<b>Keynote address</b>
12.20pm	<b>Women in Securitisation: The future of work and commerce</b>
1.10pm	<i>Break</i>
1.20pm	<b>Delivering the tech dividend</b>
2.00pm	<b>ESG 1: Building scale on the asset side</b>
2.40pm	<b>ESG 2: Funding market opportunities and implications</b>
3.20pm	<i>Close of day two</i>

## DEMAND AND LIQUIDITY

Day three – Thursday 25 November 2021

12.00pm	<b>Economic outlook on the pandemic exit path</b>
12.40pm	<b>Maintaining momentum in New Zealand securitisation</b>
1.15pm	<i>Break</i>
1.30pm	<b>Buy-side: the domestic outlook</b>
2.10pm	<b>International demand back on the agenda in 2022?</b>
2.50pm	<i>Close of day three</i>