

# 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*

# ASF VIRTUAL CONFERENCE 2021

## Agenda

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

**Vik Sharma** | Head of Information Technology | Balmain

**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

## Agenda

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

**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

3.15pm

*Close of day three*