AGENDA

DAY ONE – Monday 20 November 2017

1.30PM REGISTRATION AND EXHIBITION OPENS

2.00PM ASF WELCOME

THE ECONOMIC AND INTERNATIONAL ENVIRONMENT

2.10PM PANEL DISCUSSION: CHIEF ECONOMISTS' ROUNDTABLE

- Is Australia managing a housing-market soft landing?
- Regional and global influences, including investment flows.
- Forecasting 2018 and key risk factors.

PANELLISTS

Bill Evans | Chief Economist, Managing Director and Global Head of Economics and Research | Westpac Banking Corporation

Paul Gruenwald | Chief Economist, Asia Pacific | S&P Global Ratings

Richard Yetsenga | Chief Economist and Head of Research | ANZ

MODERATOR

Su-Lin Ong | Chief Economist and Head of Australian Research | RBC Capital Markets

2.50PM KEYNOTE ADDRESS: MORTGAGE INSIGHTS FROM SECURITISATION DATA

Marion Kohler | Head of Domestic Markets | Reserve Bank of Australia

3.20PM AFTERNOON BREAK

TOWARDS A BROADER INDUSTRY

3.45PM PANEL DISCUSSION: BUILDING BUY-SIDE ENGAGEMENT

- How the industry is reaching out to real-money buyers.
- Buy-side outlook on housing and financial-institution issuers.
- The bugbears: liquidity and data transparency.

PANELLISTS

Scott Barker | Regional Head, Asia Pacific | IFM Investors

Jason Bounassif | Treasurer | AMP Bank

Dylan Bourke | Portfolio Manager | Kapstream Capital

Amy Green | Investment Manager | Aberdeen Asset Management

MODERATOR

James Kanaris | Director, Structured Finance | Westpac Institutional Bank

4.20PM PANEL DISCUSSION: THE MEZZANINE MARKET IN DEPTH

- New pools of demand – where and why?
- The hunt for yield and the sustainability of demand.
- Satisfying the domestic and offshore bid.

PANELLISTS

Benjamin Downie | Partner | Allens

Peter Riedel | Chief Financial Officer | Liberty Financial

Steven Fleming | Partner | Gryphon Capital Investments

James McNabb | Portfolio Manager | Aquasia

MODERATOR

Rachelle Reed | Executive Director and Head of Fixed Income and Rate Sales Australia | Commonwealth Bank of Australia

4.55PM PANEL DISCUSSION: THE AUSTRALIAN INDUSTRY IN A GLOBAL CONTEXT

- Global demand: a temporary spike?
- Investor relations and the Australian collateral story.
- The role of green assets – including green RMBS – in global portfolios.

PANELLISTS

Pia McCusker | Senior Managing Director and Global Head of Cash Management | State Street Global Advisors

James Shaw | Head of Funding | Bank of Queensland

Andrew Twyford | Group Head of Debt Capital Markets | Pepper Group

Tetsuya Nagamochi | Deputy Senior Manager | Shinsei Bank

MODERATOR

Lionel Koe | Director, Securitisation | National Australia Bank

5.30PM DAY 1 CLOSE

5.30-7.15PM WELCOME RECEPTION, LEVEL 3, THE HILTON



AGENDA

DAY TWO – Tuesday 21 November 2017

THE REGULATORY ENVIRONMENT

9.10AM KEYNOTE ADDRESS

Wayne Byres | Chairman | Australian Prudential Regulation Authority

9.40AM PANEL DISCUSSION: HOW THE INDUSTRY IS ADAPTING TO THE NEW REGULATORY ENVIRONMENT

- Where have we landed on warehousing?
- Risk weights and capital – where next?
- Areas for industry focus in future.

PANELLISTS

Dominic di Gori | Executive Director, Structured Capital Markets | ANZ

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

Michael Thomson | Board Director and Group Manager, Corporate Trust Australia | BNY Mellon

Patrick Brennan | Executive General Manager, Policy and Advice Division | Australian Prudential Regulation Authority

MODERATOR

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

10.15AM PRESENTATION: REGULATION AND COMPETITION IN THE AUSTRALIAN FINANCIAL SECTOR

- Competitive impact of regulatory settings.
- Capital and funding challenges.
- Ratings direction.

PRESENTER

Ilya Serov | Associate Managing Director, Structured Finance Group | Moody's Investors Service

10.30AM PANEL DISCUSSION: THE ROLE OF THE NONBANK SECTOR

- Sector response to regulatory oversight.
- What nonbank lenders provide in a healthy credit environment.
- Funding the sector globally.

PANELLISTS

James Austin | Chief Financial Officer and Chief Investment Officer | Firstmac

Mary Ploughman | Joint Chief Executive Officer | Resimac

Matthew O'Hare | Treasurer, Australia | Pepper Group

Peter Riedel | Chief Financial Officer | Liberty Financial

MODERATOR

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

11.05AM MORNING BREAK

GLOBAL ENGAGEMENT

11.35AM PANEL DISCUSSION: WOMEN IN SECURITISATION – IS IT ALL JUST LIP SERVICE?

- Separating the talkers from the walkers.
- Which companies are showing tangible improvements in gender diversity.
- The SSGA "Fearless Girl" campaign and its impact.

PANELLISTS

Cathie Armour | Commissioner | Australian Securities and Investments Commission

Dominica Ribeiro | Head of Institutional Marketing | State Street Global Advisors

Camilla Love | Executive Director | Perennial *and* Investment Management and Founder | F3 – Future Females in Finance

MODERATOR

Sally Patten | Personal Finance Editor, *Australian Financial Review* | Fairfax Media

12.10PM PANEL DISCUSSION: GLOBAL MARKETS ROUNDUP

- Asia – building product familiarity in Japan and beyond.
- Europe – what happens when the taps are turned off?
- US – supply and demand, relative value and Australian opportunities.

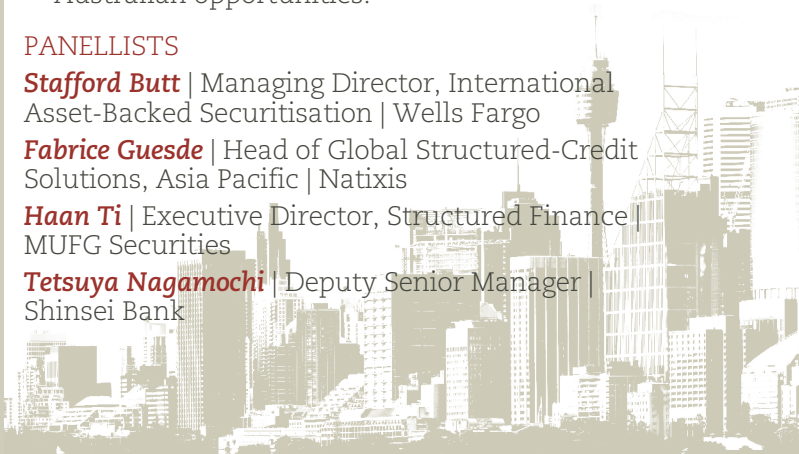
PANELLISTS

Stafford Butt | Managing Director, International Asset-Backed Securitisation | Wells Fargo

Fabrice Guesde | Head of Global Structured-Credit Solutions, Asia Pacific | Natixis

Haan Ti | Executive Director, Structured Finance | MUFG Securities

Tetsuya Nagamochi | Deputy Senior Manager | Shinsei Bank



MODERATOR

Marjan van der Weijden | Global Head of Structured Finance and Covered Bonds | Fitch Ratings

12.50PM LUNCH

DISRUPTION, BIG DATA AND THE FUTURE OF THE MARKET

1.45PM KEYNOTE ADDRESS: ARTIFICIAL INTELLIGENCE AND FINANCIAL SERVICES

Shashank Pawar | Data Innovator | Microsoft

2.15PM Q&A: DEPLOYING BIG DATA ADVANCES IN A SECURITISATION CONTEXT

- Towards a deeper client understanding.
- Risk pricing and what the buy side wants.
- The competitive landscape.

PANELLISTS

Matthew Neece | Senior Strategy and Product Manager | Perpetual Corporate Trust

Shashank Pawar | Data Innovator | Microsoft

Sophie Gilder | Head of Blockchain | Commonwealth Bank of Australia

Stephen Maher | Division Director, Commodities and Global Markets | Macquarie Bank

MODERATOR

Richard McCarthy | General Manager – Sales, Product and Marketing | Perpetual Corporate Trust

2.40PM PANEL DISCUSSION: BIG DATA IN THE CRYSTAL BALL

- Pace of change: the next five years and the next decade.
- Big data and finance.
- Predicting winners and losers.

PANELLISTS

Stephen Scheeler | Partner and Special Advisor – Digital | PwC

Steve Millward | Chief Analytics Officer | Data Republic

3.05PM Q&A: DEVELOPING THE GREEN MORTGAGE

- How well do lenders understand the potential of their own assets?
- Verification and certification.
- Securitisation ramifications.

PANELLISTS

Eva Zileli | Head of Group Funding | National Australia Bank

Richard Lovell | Executive Director, Investments | Clean Energy Finance Corporation

MODERATOR

Samantha Swiss | Chief Executive | KangaNews

3.25PM AFTERNOON BREAK

3.50PM PANEL DISCUSSION: NEW LENDERS AND DISRUPTIVE TECHNOLOGY

- Understanding next-generation borrowers.
- Competitive challenge or comparative advantage – how disruptors fit in.
- Funding disruptors from start-up to securitisation.

PANELLISTS

Kevin Lee | Division Director, Debt Origination and Structuring | Macquarie Bank

Katherine McConnell | CEO and Founder | Brighte

Cameron Poolman | CEO | OnDeck

Ed Bigazzi | Chief Financial Officer | Prospa

MODERATOR

Jennifer Schlosser | Partner | Ashurst

4.25PM PANEL DISCUSSION: CONFERENCE WRAP AND 2018 INDUSTRY OUTLOOK

- Projecting demand – including the international landscape.
- Opportunities and stress points ahead.
- What will be new in 2018?

PANELLISTS

James Austin | Chief Financial Officer and Chief Investment Officer | Firstmac

Paolo Tonucci | Group Treasurer | Commonwealth Bank of Australia

Pia McCusker | Senior Managing Director and Global Head of Cash Management | State Street Global Advisors

Simon Lewis | Deputy Treasurer | Suncorp

Tim Richardson | Director and Head of Pacific ABS | Deutsche Bank

MODERATOR

Laurence Davison | Managing Editor | KangaNews

5.00PM DAY 2 CLOSE

5.00-7.00PM PRE-DINNER DRINKS RECEPTION (ALL DELEGATES INVITED TO ATTEND), LEVEL 3, THE HILTON

