



ASF INVESTOR SEMINAR – AGENDA

Tuesday 18 September 2018 | Australian Embassy, Tokyo

14.30	Embassy Security Clearance and Registration
15.00	Welcome from the Australian Government Brett Cooper Australian Senior Trade Commissioner Austrade
	Welcome from the Australian Securitisation Forum Chris Dalton Chief Executive Officer Australian Securitisation Forum
15.10	Overview of Australian Residential Mortgage Market <ul style="list-style-type: none"> ▪ Underwriting and characteristics of Australian residential mortgages ▪ Origination channels – broker, direct, online ▪ Prime and non-conforming mortgages ▪ Lenders mortgage insurance ▪ Regulation and macro prudential policies Hiroshi Sonoda Director S&P Global Ratings
15.45	Credit performance and relative value of Australian RMBS/ABS <ul style="list-style-type: none"> ▪ Role of securitisation in funding mortgages and consumer receivables ▪ Diversity of issuer base ▪ International investor participation ▪ Comparison of RMBS/ABS arrears performance ▪ Relative value of Australian RMBS/ABS Atsushi Kuroda Senior Director Fitch Ratings Kaoru Kondo Senior Structured Finance/Quantitative Analyst Mitsubishi UFJ Morgan Stanley Securities
16.15	Break
16.25	Typical Australian RMBS and ABS structure <ul style="list-style-type: none"> ▪ Senior/Mezzanine/Junior tranches and investors ▪ Cash flow waterfalls ▪ Pool data and modelling ▪ Investor reporting and loan level data Will Farrant Executive Director Credit Suisse John Needham Head of Capital and Structured Funding ANZ Bank
17.00	Outlook for the Australian economy and housing markets <ul style="list-style-type: none"> ▪ Key macro factors influencing the Australian economy ▪ Outlook for economic growth and impact of global trade tensions ▪ Current trends in Australian regional housing markets Peter Jolly Global Head of Research National Australia Bank
17.30	Networking event <ul style="list-style-type: none"> ▪ Drinks and canapés
19.30	Seminar concludes