

The Future of Sustainability in the European Securitisation Markets Virtual Conference

09 November 2021

13:45 / Virtual event platform opens

14:00 / Welcome and Introduction

SPEAKER



Matthew Jones

Head of EMEA Specialized Finance, S&P Global Ratings

Richard Hopkin

Managing Director, Head of Fixed Income, Capital Markets, AFME

14:05 / Fireside chat: A view on the Future of Sustainability in the Global Capital Markets

MODERATOR



Richard Hopkin

Managing Director, Head of Fixed Income, Capital Markets, AFME

SPEAKER



Richard Mattison

President, Sustainable1, S&P Global

14:25 / Panel discussion: 'What does the future hold for Sustainable Securitisation?'

OVERVIEW

- / What are the green, social and sustainable issuance frameworks?
- / ESG disclosures – key metrics and standards for securitisation asset classes
- / What are the investor expectations for sustainable investing and impact of SFDR and the Green Bond Standard?
- / Innovation v Regulation – what is the role of regulators in the development of sustainable securitisation markets

MODERATOR



Andrew South

Head of European Securitisation Research, S&P Global Ratings

SPEAKER

Andrew Lennox

Senior Portfolio Manager, Federated Hermes



Anna Bak

Associate Director, Securitisation, AFME



Matthew Mitchell

Director, S&P Global Ratings



Mira Lamriben

Senior Policy Expert, European Banking Authority

15:10 / Comfort break

15:20 / Panel discussion: 'The current, emerging and future of ESG Credit Risk Factors'

OVERVIEW

- / What is the influence of ESG factors on credit ratings?
- / What are the latest developments and market initiatives in ESG data?
- / How do methodologies and uses differ between credit ratings and ESG ratings?
- / What are the ESG disclosures with regards to current industry practice?

/ How does the credit risk of sustainable assets differ to non-sustainable?

MODERATOR



Giorgio Botta

Senior Associate, Sustainable Finance, AFME

SPEAKER



Alex Maddox

Capital Markets Director, Kensington Mortgages



Andrew Burgess

Partner, Senior PM, Prytania Asset Management



Nicolas Cabrera

Associate Director, S&P Global Ratings

16:00 / Closing Remarks

SPEAKER



Matthew Jones

Head of EMEA Specialized Finance, S&P Global Ratings
