

SEMINAR

# *The Future of Sustainability in the European Securitisation Markets Virtual Conference*

09 November 2021 / Virtual

13:45 / Virtual event platform opens

14:00 / Welcome and Introduction

## SPEAKERS

Richard Hopkin

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



**Matthew Jones**

Head of EMEA Specialized Finance, S&P Global Ratings

---

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

### SPEAKERS



**Anna Bak**

Associate Director, Securitisation, AFME

#### Andrew Lennox

Senior Portfolio Manager, Federated Hermes



**Mira Lamriben**

Senior Policy Expert, European Banking Authority



**Matthew Mitchell**

Director, S&P Global Ratings

---

**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

### SPEAKERS



**Andrew Burgess**

Partner, Senior PM, Prytania Asset Management



**Nicolas Cabrera**

Associate Director, S&P Global Ratings



**Alex Maddox**

Capital Markets Director, Kensington Mortgages

---

## 16:00 / Closing Remarks

### SPEAKER



**Matthew Jones**

Head of EMEA Specialized Finance, S&P Global Ratings

---