SEMINAR

The Future of Sustainability in the European Securitisation Markets Virtual Conference

09 November 2021 / Virtual

13:45 - 14:00

Virtual event platform opens

14:00 - 14:10

Welcome and Introduction

Speakers



Matthew Jones
Head of EMEA Specialized Finance, S&P Global Ratings

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

14:05 - 14:25

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 - 15:10

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

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 - 16:05

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



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 - 16:00

Closing Remarks

Speaker



Matthew Jones
Head of EMEA Specialized Finance, S&P Global Ratings