

## 2016 European Banks Conference

### Agenda: Thursday, 3 March 2016

08:30 – 09:00	<b>Registration</b>
09:00 – 09:15	<b>Welcome</b> Speaker: Wilson Ervin, Vice Chairman, Group Executive Office, Credit Suisse
09:15 – 09:45	<b>Keynote I – The macro environment of the European banking system</b> Speaker: William Porter, Managing Director, Head of European Credit Strategy, Credit Suisse
09:45 – 10:45	<b>Panel I – Building a Bail-In debt market</b> MREL, TLAC and the way forward - Host: Wilson Ervin, Vice Chairman, Group Executive Office, Credit Suisse - Peter Brierley, Senior Technical Adviser, Resolution Directorate, Bank of England - Sabino Fomies Martinez, Resolution Task Force, European Commission - Dominique Laboureix, Board Member, Single Resolution Board
10:45 – 11:00	<b>Coffee break</b>
11:00 – 12:00	<b>Panel II – Liability Structure transformation to MREL and TLAC compliance</b> Regulatory and legislative hurdles, other key obstacles, timescale and cost implications - Host: Sandeep Agarwal, Managing Director, Co-Head of EMEA Global Markets Solutions Group, Credit Suisse - Samir Dhanani, Director, Head of Capital Structuring, EMEA, Credit Suisse - Scott Forrest, Head of Debt Capital Markets & Capital Strategy, RBS - Federico Ravera, Group Strategic Funding & Balance Sheet Management, UniCredit
12:00 – 12:45	<b>Keynote II - Capital Structure and Legal Entity Transformation: Credit Suisse Experience</b> Speaker: David Mathers, CFO and Member of the Executive Board, Credit Suisse
12:45 – 13:45	<b>Buffet lunch</b>
13:45 – 14:30	<b>Workshop I – Relative value assessment and key opportunities</b> A discussion of European banks in a broad context with emphasis on relative value assessment of the various layers of the capital structure factoring in the key drivers and themes. Additionally, the panel will focus on the key thematic opportunities in the credit and capital products of European banks - Host: Pieter Fyfer, Managing Director, Head of European Corporate Credit Sector Strategy, Credit Suisse - Chris Orr, Managing Director, Co-Head of IG Credit Trading, Credit Suisse - Piers Ronan, Director, Head of Financial Institutions Debt Syndicate, Credit Suisse - Shamil Pankhania, Portfolio Manager, Global Unconstrained Credit, BlackRock - Jan Wolter, Director, Head of European Banks Equities Research, Credit Suisse - Roger Wyss, Director, Portfolio Manager, Credit Suisse Asset Management
14:30 – 15:15	<b>Panel III – Optimal regulatory capital composition in a Bail-in context</b> The balance between regulatory capital and other Loss-Absorbing Instruments; investor and regulatory demands, rating agency effects and optimising the cost of capital - Host: Marcus Schulte, Managing Director, Head of FIG DCM EMEA, Credit Suisse - Samir Dhanani, Director, Head of Capital Structuring, EMEA, Credit Suisse - Norbert Doerr, Head of Capital Management and Funding, Commerzbank - Alex Wall, Head of Investor Relations, Rating Agencies & Capital, Nationwide Building Society
15:15 – 16:00	<b>Workshop II – Insurance capital and Solvency II</b> The insurance subordinated debt market, capital structure and issuance outlook under Solvency II, the impact of Solvency II on assessing insurance credit risk and the challenges to establish RT1 as an asset class - Host: Charlie Morin, Director, Head of Insurance DCM, EMEA, Credit Suisse - Nadine Abaza, European Insurance Credit Analyst, Amundi - Richard Burden, Managing Director, European Insurance Equity Analyst, Credit Suisse - Simon Harris, Managing Director, Financial Institution Group, Moody's - Marcus Rivaldi, Deputy Head of Analytics, Twelve Capital - Stephane Suchet, Director, European Financials Credit Sector Strategy, Credit Suisse - Elisabeth Wenusch, Prudential, Deputy Group Treasurer
16:00 – 16:15	<b>Closing Remarks</b> Marcus Schulte, Managing Director, Head of FIG DCM EMEA, Credit Suisse