

The ICMA Covered Bond Investor Council & The Covered Bond Report present:

The Covered Bond Investor Conference

Date: Thursday, 10 May 2012 **Venue:** InterContinental Hotel, Frankfurt



Agenda

08.30 **Registration and coffee**

09.15 **Welcome**

Martin Scheck, Chief Executive, International Capital Market Association

09.25 **Opening keynote**

09.45 **ICMA CBIC transparency standards presentation**

Andreas Denger, Senior Portfolio Manager, Covered Bond Analyst,
MEAG MUNICH ERGO Asset Management GmbH

10.00 **Panel: ICMA CBIC transparency standards**

Moderator: Neil Day, Managing Editor, The Covered Bond Report

Panellist: Claus Tofte Nielsen, CBIC

Panellist: Michel Stubbe, head of the market operations analysis division, European Central Bank

Panellist: Jens Tolckmitt, Executive Director, Verband deutscher Pfandbriefbanken (vdp)

Panellist: Stein Sjøle, Senior Advisor, Finance Norway (FNO)

Panellist: Luca Bertalot, Head, European Covered Bond Council (ECBC)

10.45 **Coffee break**

11.10 **Panel: Regulatory changes**

Topics: Basel III, CRD IV, Solvency II, banks' funding mix

Moderator: Susanna Rust, Deputy Editor, The Covered Bond Report

Panellist: Tim Skeet, Member of the ICMA Board

Panellist: Christian Moor, Policy Advisor, EBA

Panellist: Florian Eichert, Covered Bond Analyst, Crédit Agricole

Panellist: Henrik Hjortshøj-Nielsen, Head of Group Treasury, Nykredit

11.50 **Panel: Evolving covered bond structures and legislations**

Topics: New jurisdictions, Hard/soft bullet, Structured covered bonds

Moderator: Neil Day, Managing Editor, The Covered Bond Report

Panellist: Ralf Burmeister, Senior Portfolio Manager, DB Advisors

Panellist: Bernd Volk, Head of European Covered Bond & Agency Research Deutsche Bank AG

Panellist: Karlo Fuchs, Analytical Manager for Covered Bonds, Standard & Poor's

12.30 **Lunch**

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13.30 Panel: Liquidity/secondary market:

Topics: Post-trade transparency, "market-making", issue sizes, Mifid 2

Moderator: Jozef Prokes, Covered Bond Portfolio Manager, Blackrock

Panellist: Richard Kemmish, Head of Covered Bond Origination, Credit Suisse, and ECBC Market Related Issues Working Group Chairman

Panellist: Daniel Loughney, Portfolio Manager, AllianceBernstein

14.15 Panel: Primary market

Topics: Bookbuilding, ICMA guidelines, Price talk, Supply, CBPP2

Moderator: Neil Day, Managing Editor, The Covered Bond Report

Panellist: Ruari Ewing, Director, Primary Markets, ICMA

Panellist: Daniel Rauch, Portfolio Manager, Union Investment

Panellist: Cristina Costa, Senior Covered Bond Analyst, Natixis

15.00 Closing keynote

15.15 Closing remarks

Neil Day, Managing Editor, The Covered Bond Report