

BOT	150211	IT0004572357	99,981
CCT	1511015	IT0003658009	100,084
BTP	1532011	IT0004026297	100,227
BEI	08-15	XS0361975955	106,19
CTZ	31311	IT0004480858	99,886



Issuers
Markets
Investors

Intermediaries

Analysis
Optimization

MIB 2011

Markets & Investment Banking Conference

Bank bond funding: maturities, liquidity and capital requirements

Agenda

Milan - New Congress Center ABI
Via Olona, 2
11/12 May



Wednesday / 11 May morning

OPENING PLENARY SESSION

The bond refinancing challenge for Italian banks in the current market scenario

08.15 PARTICIPANTS REGISTRATION AND WELCOME COFFEE

Chair Giovanni **Sabatini**, *General Manager* **ABI**

09.00 Opening remarks
Giovanni **Sabatini**, **ABI**

Keynote speaker

The funding challenge: key issues and specific features of Italian banks
Gregorio **De Felice**, *Head of Research and Chief Economist* **Intesa Sanpaolo**

Bank funding and the provision of investment services
Michele **Pezzinga**, *Commissioner* **Consob**

Risk, return, capital and liquidity: a narrow pathway
Marco **Massacesi**, *Deputy Chief Executive Officer - Chief Financial Officer*
Banca Monte dei Paschi di Siena

Capital & Liquidity planning in the new regulatory paradigm
Prasad **Gollakota**, *Global Head of Capital Solutions* **UBS Investment Bank**

11.00 COFFEE BREAK AND NETWORKING





Wednesday / 11 May morning

PLENARY ROUND TABLE

The bail-in mechanism for unsecured senior bonds: repercussions on funding

Chair Gianfranco **Torriero**, *Central Director Head of Strategies and Financial Markets Direction*
ABI

11.30 **Opening remarks**
Gianfranco **Torriero**, **ABI**

Panel:

Hank **Calenti**, *Head of Bank Credit Research, Cross Asset Research*
Société Générale Corporate & Investment Banking

Stefano **Cappiello**, *Senior Advisor, Treasury Department, Financial and Banking System, Legal Affairs Directorate* **Italian Ministry of Economy and Finance**

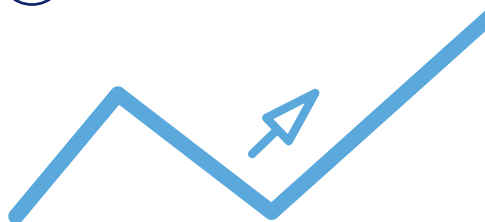
Taos **Fudji**, *Director, European Financial Institutions Ratings* **Standard & Poor's**

Maurizio **Gozzi**, *Managing Director - Debt Capital Markets Origination*
Crédit Agricole Corporate & Investment Bank

Andrea **Laruccia**, *Head of Term Funding* **UniCredit**

Claudio **Tosato**, *Deputy General Manager* **Prima Sgr**

01.30 **BUFFET LUNCH AND NETWORKING**





Wednesday / 11 May afternoon

PARALLEL SESSION A / INSTITUTIONAL FUNDING

The incidence of sovereign risk and the constraints to terms for senior debt: some solutions

Chair Giorgio **Erasmì**, *Head of ALM and Funding* **UBI Banca**

02.30 **The institutional funding market: risks and funding restrictions**
Giorgio **Erasmì**, **UBI Banca**

The sovereign risk and the constraints on the maturities for an Italian issuer
Carlo **Simeon**, *Head of Capital Management and Wholesale Funding*
Banco Popolare

Covered Bonds and Securitisation in the new funding environment
Andrea **Montanari**, *Head of FIG DCM Italy* **UBS Investment Bank**

The bearing of sovereign risk in covered bonds and securitisation
Michele **Cuneo**, *Senior Director* **Fitch Ratings**
Federica **Fabrizi**, *Director of Covered Bonds* **Fitch Ratings**

Bank Debt 2.0: The perspective of an institutional investor
Rocco **Bove**, *Credit Portfolio Manager* **Prima Sgr**

Q&A Session

05.00 **CLOSING OF THE FIRST DAY OF MIB 2011**





Wednesday / 11 May afternoon

PARALLEL SESSION B / RETAIL FUNDING

The structures of securities, the hurdles of the filing process and proposals for streamlining

Chair Giampaolo Tolaini, *Head of ALM and Funding* **BNL - Gruppo BNP Paribas**

02.30 **Opening remarks and speech**

Giampaolo Tolaini, **BNL - Gruppo BNP Paribas**

Trends in the use of structured bonds

Denis Beltramini, *Head of Sales, Structured Retail Italy* **The Royal Bank of Scotland**

Certain guidelines in the EU and local regulation framework

Luigi Rizzi, *Partner and Head of Finance & Projects Department* **DLA Piper**

Investment Retail Products - Banca Mediolanum experience

Edoardo Fontana Rava, *Head of Marketing Products* **Banca Mediolanum**

Banks' funding and rules of conduct in the provision of investment services

Luigi Spada, *Responsabile Ufficio Vigilanza e Albo Intermediari e Agenti di Cambio* **Consob**

A short survey on retail bond issues by Italian banks in 2008-2010

David Sabatini, *Head of Finance Department* **ABI**

Q&A Session

05.00 **CLOSING OF THE FIRST DAY OF MIB 2011**





Thursday / 12 MAY morning

CLOSING PLENARY SESSION

Bank hybrid instruments under Basel 3: prices and demand

08.30 WELCOME COFFEE

Chair Camilla **Tinari**, *Head of Funding* **Intesa Sanpaolo**

09.00 Opening remarks and speech
Camilla **Tinari**, **Intesa Sanpaolo**

Hybrid capital: why the market wants you to issue, and why you should
Antoine **Loudenot**, *Managing Director, Global Head of Capital Structuring*
Société Générale Corporate & Investment Banking

Fitch's Approach to Rating New Generation Hybrids and CoCos
Christian **Scarafia**, *Senior Director Financial Institutions* **Fitch Ratings**

The Role of Non-Equity Capital Instruments in a Basel 3 World
Flavio **Fabbrizi**, *Managing Director - Head of Debt Capital Markets* **HSBC Bank**

Hybrid instruments and CoCos: regulatory and tax aspects
Giacchino **Foti**, *Senior Associate* **Clifford Chance**
Carlo **Galli**, *Partner, Italy Head of Tax* **Clifford Chance**

11.00 COFFEE BREAK AND NETWORKING





Thursday / 12 MAY morning

CLOSING PLENARY SESSION

Bank hybrid instruments under Basel 3: prices and demand

11.30 Opening remarks

Basel 3 hybrid and subordinated securities for the Italian Banking Sector
 Pantaleo **Cucinotta**, *Head of Debt Capital Market* **Banca IMI**

Recapitalisation of the banking system and subordinated instruments
 Michele **Crisostomo**, *Partner* **Studio Legale Riolo Calderaro Crisostomo e Associati**

Contingent Capital - The Credit Suisse experience
 Khalid **Krim**, *Head of European Hybrid Capital* **Credit Suisse**

The perspective of an institutional investor
 Filippo **Di Naro**, *CEO and Chief Investment Officer* **Duemme Sgr**
 Alessandro **Lasagna**, *Director* **Algebris**

Q&A Session

01.30 CLOSING OF THE CONFERENCE



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