

FRIC Practitioner Seminar with Rene Kallestrup and Josefine Mollerup, Capital Four Management

Title of presentation: *Contingent Capital Instruments for European Banks: A Review of Structures and Pricing*

Relevant literature

Mark J. Flannery. Contingent Capital Instruments for Large Financial Institutions: A Review of the Literature, Annual Review of Financial Economics (2014)

<http://www.annualreviews.org/doi/abs/10.1146/annurev-financial-110613-034331>

Avdjiev S, Kartasheva A, Bogdanova B. CoCos: a primer. BIS Quarterly Review (September 2013), 43-56. http://www.bis.org/publ/qtrpdf/r_qt1309f.pdf

Sundaresan S, Zhenyu W. On the design of contingent capital with a market trigger. The Journal of Finance (forthcoming) <http://onlinelibrary.wiley.com/doi/10.1111/jofi.12134/pdf>

Danske Bank Additional Tier 1 Capital Roadshow (February 2015)

<http://www.danskebank.com/da-dk/ir/Documents/Presentations/2015/Danske-Bank-Tier1-Capital-Investor-Presentation.pdf>