

**Invitation to the ABS Seminar**

Banque de France Rooms 1 and 2 (Conference Center),  
9 January 2026 (31 rue Croix des Petits Champs, Paris)

**8:30 – 12:40**

**Banque de France ABS Seminar**

8:30 Registration

9:00 Introduction by **Denis Beau**, First Deputy Governor

**9:15 ABS as Monetary Policy Asset**

**Olivier Clémentin & Olivier Goasampis**, *Risk Analysis and Eurosystem Pricing Division, Banque de France*

**Ramona Jimborean**, *Monetary Policy Implementation Division, Banque de France*

**10:00 Trends in the ABS Market**

**Fabrice Olagnol**, *Securitisation & Asset-Backed Products, Société Générale*

**Edith Stojanovic & Floris Van Dijk**, *Risk and Financial Vulnerability Assessment Division, Banque de France*

**10:45 Coffee break**

**11:15 Revision of the Securitisation Regulation – Roundtable discussion**

**François Haas**, *Deputy Director General, Financial Stability and Operations,*

*Banque de France – Moderator*

**Almoro Rubin de Cervin**, *Head of the banking regulation and supervision department,*  
*European Commission – Speaker*

**Roberta de Filippis**, *Team Leader - Securitisation and covered bonds,*  
*European Banking Authority – Speaker*

**Veronique Ormezzano**, *Chair of European Financial Regulation Committee,*  
*Paris Europlace – Speaker*

**Nathalie Esnault**, *Managing Director Securitisation,*  
*Credit Agricole CIB – Speaker*

**Alexander Batchvarov**, *Managing Director, Global Research,*  
*Bank of America – Speaker*

**Hubert Vannier**, *Head of Securitised Assets,*  
*Amundi – Speaker*

**12:30 Revision of the Securitisation Regulation – Conclusion**

**François Haas**, *Deputy Director General, Financial Stability and Operations,*

*Banque de France*

**12:40 Lunch Break**

## 14:30 - 16:40 EDW WORKSHOP

### 14:30 Introduction EDW Workshop

*Ludovic Thebault, Head of Research, EDW*

### 14:35 Data Quality Status

**Marine Maître**, Senior Structured Finance Data Analyst, EDW  
**Thibault Jaumotte**, Structured Finance Data Analyst, EDW

### 14:55 Data Quality and the rating process of Moody's

**Anne-Sophie Spirito**, Vice President Senior Credit Officer, Moody's  
**Vincent Verdier**, Senior Analyst, Moody's

### 15:10 Current EDW topics

**Thibault Jaumotte**, Structured Finance Data Analyst, EDW

### 15:20 Coffee break

### 15:40 ESMA Templates and Climate Fields

**Anne-Sophie Cavallo & Yanis Bouzidi**, Risk Analysis and Eurosystem Pricing Division, Banque de France

### 15:55 Research update

*Ludovic Thebault, Head of Research, EDW*

### 16:05 Green Auto Securitisation (GAS) project

**Marine Maître**, Senior Structured Finance Data Analyst, EDW

### 16:15 ENGAGE for ESG initiative

**Marco Angheben**, Head of Business Development and Regulatory affairs, EDW  
**Martijn Breed**, Senior Legal Counsel, NN Bank  
**Philippe Laporte**, Deputy CEO, UCI  
**Iva Hristova**, Ca' Foscari University  
**Michele Costola**, Ca' Foscari University

### 16:30 Questions & Answers session

### 16:40 End of the Seminar