

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 Ognol**, *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