

10 May

10.00 am Welcoming participants , presenting the program
T. CUSSON, International Banking and Finance Institute

10.10 – 10.40 am The BdF database on corporates : FIBEN
T. CUSSON, International Banking and Finance Institute

10.50 – 11.20 am The centralisation of risks in France, scope and outlook
H. GRAVIER, Deputy Head of the Central Risk Division

11.20 – 11.50 am The use of BdF ratings by Credit institutions
P-Y GAUTHIER, Companies Directorate

12.00 – 12.30 pm The Bundesbank's Inhouse Credit Assessment system
Dr Julia BRAUN, Deutsche Bundesbank

2.00 – 2.40 pm
The Banco de Espana Inhouse Credit Assessment System (ICAS) and the use of credit claims in monetary policy operations
A. MALDONADO, Banco de ESPANA

2.50– 3.50 pm Anomaly detection in time series
F. COPPENS, National Bank of Belgium

11 May

10.00 – 10.30 am Credit claims as eligible collateral for Eurosystem refinancing
T. de MONTAGU, Monetary policy implementation Directorate

10.40 – 11.10 am Financial risk management of the Eurosystem monetary policy market operations
Julia KÖRDING, European Central Bank

11.20 – 11.50 am The assessment of counterparty risk
T. CHARRE, Operations Risk and Compliance Directorate

12.00 – 12.30 The BdF ratings in a monetary policy framework
P-Y GAUTHIER, Companies Directorate

2.00 – 2.40 pm The ESMA approach to the supervision of Credit Rating Agencies
D. CURTIS, C. JACQUAT, European Securities and Markets Authority

2.50 – 3.10 pm Macroprudential framework and corporates in France
D. HENRICOT, Macroprudential Unit, Financial Stability Directorate

3.20 – 3.50 pm The use of business survey data in the Covid19 crisis : from sectoral analysis to macroeconomic diagnosis
B. PLUYAUD, Deputy Director Surveys and Sectoral Statistics

Concluding remarks by T. CUSSON

4.00 pm End of the seminar