



APAC Webinar Series



Session 3:

REAL-TIME RISK CONTROL IN A VOLATILE MARKET



Today's Speakers



Alberic Vaillant de Guelis

APAC Regional Director &
Lombard Credit Expert



Benoit Sanchez

Head of Wealth management
Credit transformation expert





THE FUTURE OF LOMBARD LENDING IN APAC

Sept 3

Sept 17

Oct 2

**Minh
Duc Le**

Banking Managing
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**Benoit
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Partner & APAC
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**Alberic
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Lombard Credit
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Head Solutions
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Edgelab | Evoq



APAC Webinar Series

3 Sessions

Replay
available



**Session 1: Transforming
Collateralised Credit into a
Strategic Advantage in APAC**

 Date: Sept 3, 2025
 Time: 4:00 PM SGT | 30 min

Replay
available



**Session 2: Capturing New
Wealth with Smarter Credit
Models**

 Date: Sept 17, 2025
 Time: 4:00 PM SGT | 30 min

Oct 2



**Session 3: Real-Time Risk
Control in a Volatile Market**

 Date: Oct 2, 2025
 Time: 4:00 PM SGT | 30 min

Agenda

(30min)

1. **Introduction**
2. **Lombard credit real time**
3. **Breaches in a live environment**
4. **Control Derivatives**
5. **Volatile market**



INTRODUCTION

Lombard Credit real time

Challenge



Capacity to expose information

2 main pillars:

- Intraday refresh of client positions
- Intraday refresh and revaluation market data

3 Pillars :

- Real time derivatives monitoring

Lombard Credit real time

Challenge



Capacity to expose information

Mode	Description	Use Case
1. Refresh on Demand	Data is refreshed only when the user initiates a request.	Manual checks or ad-hoc analysis
2. Continuous Daily Refresh	Data is refreshed automatically during the day based on specific events.	Intraday monitoring, automated alerts
3. API / Pre-Trade Check	Real-time call to the Credit Engine during a transaction.	Pre-trade validation, automated decision-making

Breaches in a live environment

Challenge



How to manage breaches in a live environment?

Key Challenges

- **Delayed Transactions:** Risk of breaches due to timing mismatches between transaction execution and data refresh.
- **Strategy Closing Out:** Need to manage exposures dynamically as strategies are unwound or adjusted intraday.
- **Reversals:** Handling transaction reversals in real-time without compromising breach integrity.

Solutions

- ✓ **Alert Generation:** Systems must be capable of generating timely and accurate alerts for potential breaches.
- ✓ **Manual Intraday Breach Control:** Requires operational capacity to manually intervene and manage breaches during the day.

Derivatives

Challenge



Control Risk for very active clients

Clients with a Dedicated Credit Profile:

- ✓ **Tailored Margin Rules:** Customized margin requirements aligned with the client's credit profile.
- ✓ **Specific Netting Methodologies:** Application of bespoke netting approaches to optimize exposure management.
- ✓ **Dedicated Data Feeds:** Enhanced data integration to support more accurate and timely risk assessment.

Control Framework:

- ✓ **Targeted Controls:** Implementation of specific measures, including a 24-hour margin call protocol, to ensure timely risk mitigation.

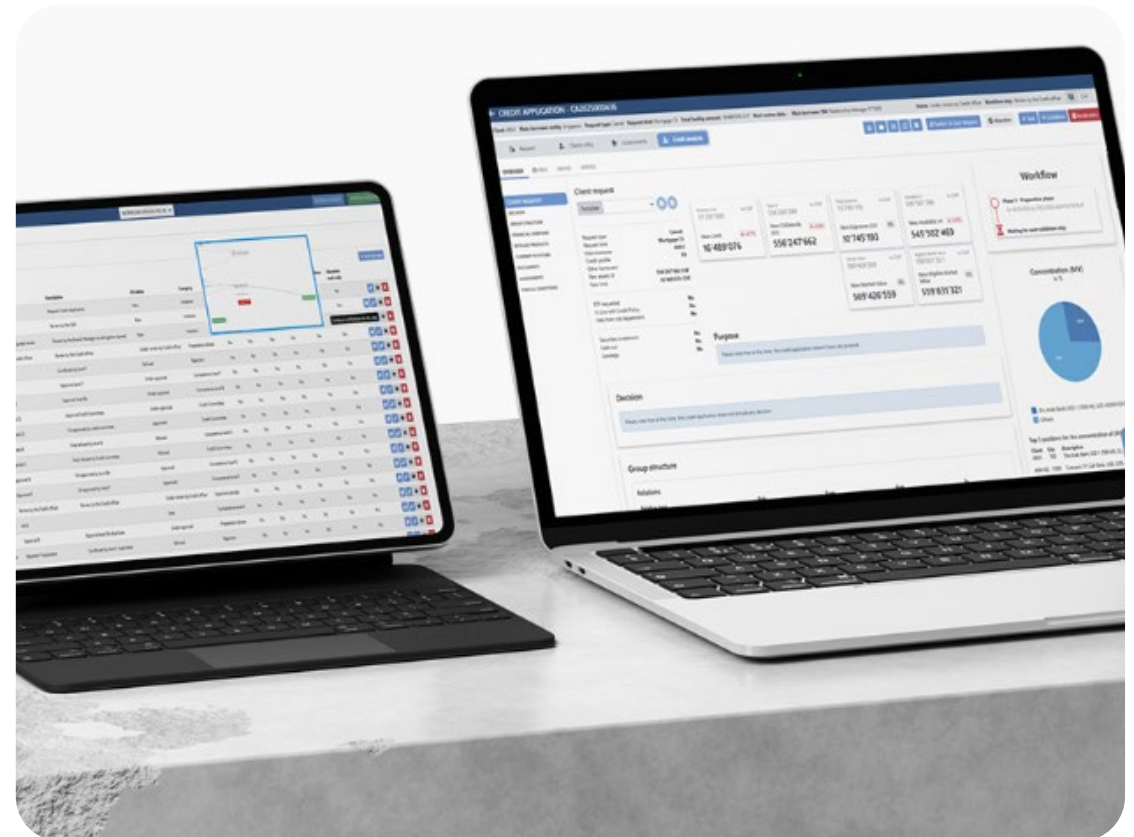
Volatile Market

Challenge



How to anticipate Volatility?

- **Live stress testing**
- **Predefined scenarios:**
 - Chock underlying by 10%
 - Chock currencies – Sector of activities
- **Derivatives side:** Delta weight derivatives
- **Compute and Compare with a risk Engine – Edge Lab**



Q&A session (10min)

1st & 2nd sessions Replay & Slide decks Available

Webinar

Transforming Collateralised Credit into a Strategic Advantage in APAC

September 3, 2025 – 4:00 PM SGT | 10:00 AM CEST



Alberic Vaillant de Guelis
Lombard Credit Expert & APAC Regional Director | **SpeciTec**

Mathieu Cambou
Head Solutions Consultant
Edgetab | **Evoq**

Session 1: Transforming Collateralised Credit into a Strategic Advantage in APAC

On-Demand Webinar
Duration: 30 minutes + Q&A

Learn how to reposition collateralised loans as a core differentiator, not just a credit product, but a strategic lever for client acquisition and retention.

In this first session of the series, discover how to:

- **Boost client satisfaction** by leveraging the rising demand for Lombard lending.
- **Speed up and simplify credit workflows**, using domestic collateral more efficiently.
- **Build stronger client relationships** via transparent, principled governance.

→ Watch the Replay

Request a workshop

Download Slide Deck

Session 2: Capturing New Wealth with Smarter Credit Models

On-Demand Webinar
Duration: 30 minutes + Q&A

Explore modern credit models that help you serve the next generation of wealth clients faster, smarter, and more profitably.

- **Target** emerging wealth segments with agile credit policies and flexible asset acceptance.
- **Digitize** the credit journey to enable instant decisions and seamless client onboarding.
- **Achieve** measurable growth in loan volume and approvals through smart automation.

→ Watch the Replay

Request a workshop

Download Slide Deck

Webinar

Capturing New Wealth with Smarter Credit Models

September 17, 2025 – 4:00 PM SGT | 10:00 AM CEST



Alberic Vaillant de Guelis
Lombard Credit Expert & APAC Regional Director | **SpeciTec**

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Banking Managing Director | **Synpulse**

Need a personalized demo? Contact Us



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