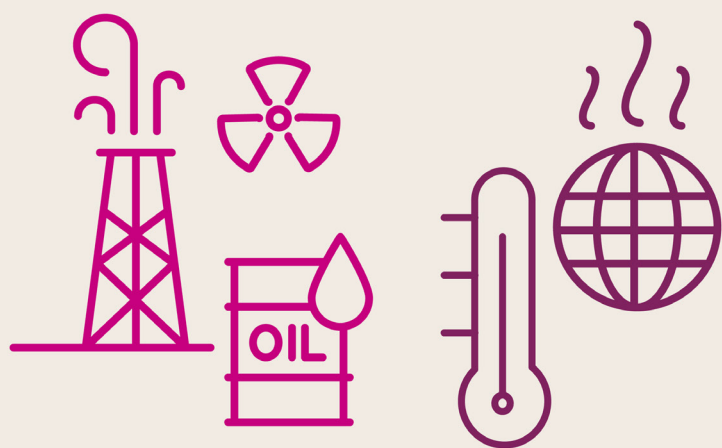


Financial Risk Day 2021

CLIMATE CHANGE: FINANCIAL RISKS AND OPPORTUNITIES

FRIDAY 30 APRIL 2021

MACQUARIE UNIVERSITY CITY CAMPUS SYDNEY



PROGRAM AND SPEAKERS

9am – 9.30am	Registration
9.30am – 9.45am	Opening and welcome Amanda Barnier , Professor of Cognitive Science, Pro Vice-Chancellor, Macquarie University Jeffrey Sheen, Pavel Shevchenko, Stefan Trück , Co-Directors of the Centre for Risk Analytics, Macquarie University
9.45am – 10.30am	Carbonomics: climate change risks (and opportunities) Brad Archer , Chief Executive Officer, Climate Change Authority
10.30am – 11am	Morning tea
11am – 11.45am	Climate change disclosure and governance: the regulator's perspective Claire LaBouchardiere , Senior Executive Leader – Corporations, Australian Securities and Investments Commission
11.45am – 12.30pm	Panel discussion - Climate change: financial risks and opportunities Moderator: David Orsmond, Professor of Economics Macquarie University Participants: Brad Archer, Claire LaBouchardiere, Rade Musulin, Martina Linnenluecke
12.30pm – 1.30pm	Lunch
1.30pm – 2.15pm	Sending signals – Can insurance fulfil its traditional roles with climate risk? Rade Musulin , Principal, Finity Consulting
2.15pm – 3pm	Climate Risks, the merging of finance, risk and climate science Richard Matear , Chief Research Scientist and Climate Intelligence Portfolio Lead, Climate Science Centre, CSIRO Oceans and Atmosphere
3pm – 3.30pm	Afternoon tea
3.30pm – 4.15pm	Voluntary carbon disclosures – Walking the walk or just talking the talk? Stefan Trück , Professor of Business Analytics, Macquarie University
4.15pm – 5pm	Climate Risk and Australia's Finance Sector Graham Sinden , Head of Climate Risk – Operational Resilience, Australian Prudential Regulation Authority
5pm – 5.05pm	Closing remarks
5.05pm – 6pm	Cocktail reception

Financial Risk Day 2021	
Date	Friday 30 April 2021
Venue	Macquarie University City Campus Level 24, 123 Pitt Street Angel Place Sydney CBD
Time	9am – 9.30am: Registration 9.30am – 5pm: Program 5pm – 6pm: Cocktail reception
Cost	\$195 (including GST) per person



FINANCIAL RISK DAY 2021

The Macquarie Business School Centre for Risk Analytics is hosting its 10th annual Financial Risk Day conference. This year's conference theme is **Climate change: financial risks and opportunities**.

Policy makers and investors are increasingly recognising the important implications of climate change for the financial industry. It can be expected that climate change will lead not only to additional financial risks for the sector but also to manyfold investment opportunities.

Industry and government are required to carefully consider their climate change risk management and develop a range of options and policies, as well as an effective regulatory framework.

OUR SPEAKERS

This one-day conference – with a strong line-up of outstanding speakers – brings together experts from industry, academia and regulators to discuss and analyse financial risks and opportunities related to climate change.

REASONS TO ATTEND

The Financial Risk Day 2021 will examine recent developments in the financial sector relating to managing climate change risks. It will consider both specific and broad approaches for government, financial institutions and product providers to develop solutions that meet the needs of winners and losers in the transition to a lower carbon economy. Speakers will discuss how to develop sustainable solutions and sources of funding in the private sector to ensure climate-resilient investments.

You will take away an enhanced understanding of problems facing the economy, governments and individuals related to climate change; innovations in climate change related models, approaches and products; government and private sector options for cooperation; and economic factors shaping future policy and private sector decisions.

WHO SHOULD ATTEND

- Actuaries
- Consultants
- Climate change analysts
- Finance experts
- Financial planners
- Financial product developers
- Regulators
- Researchers into climate change

mq.edu.au/research/financial-risk-day

CENTRE FOR RISK ANALYTICS

The Centre for Risk Analytics investigates uncertainty in capital markets. Our researchers examine the spectrum of financial risks faced at all levels of the economy.

We collaborate with industry, regulators, governments and leading universities overseas to ensure research outcomes are robust, realistic and relevant. We offer optimal value to our research partners through our pragmatic, commercially aware and creative approach.

The nature and management of financial risks are investigated by a team of leading interdisciplinary researchers with expertise in financial economics, econometrics and innovative modelling approaches.

The Centre for Risk Analytics promotes:

- the exchange of ideas
- pioneering research
- solutions to real-world problems
- a comprehensive program of workshops, seminars and masterclasses.

Professor Jeffrey Sheen, Professor Pavel Shevchenko and Professor Stefan Trück are co-directors of the Centre for Risk Analytics.

OUR RESEARCH FOCUS

- Banking, finance and asset pricing
- Behavioural economics and financial literacy
- Climatic change and catastrophic risks
- Complex industry and corporate issues
- Energy and utility markets
- Insurance and risk analysis
- International and domestic issues
- Regulation and government policy
- Superannuation

For more information, visit

mq.edu.au/research/centre-for-risk-analytics

RISK ANALYTICS LAB

The Macquarie Business School Risk Analytics Lab is a cross-disciplinary research team collaborating with academia and industry on innovative risk analytics solutions across several domains: demography, economics, energy, environmental finance, finance, insurance and superannuation. The objectives of the Risk Analytics Lab, established in 2016, are to:

- Develop and apply innovative risk analytics solutions through fundamental research and industry-linked projects
- Facilitate knowledge exchange between academia, industry and policymakers
- Strengthen and promote the connection between fundamental research and industry practice.

KEY RESEARCH AREAS OF THE RISK ANALYTICS LAB INCLUDE:

- operational risk, credit risk, market risk
- energy and commodity markets
- claims reserving in insurance
- retirement income products
- mortality modelling
- portfolio optimisation
- financial derivatives.

For more information, visit mq.edu.au/research/risk-lab

If you are interested in joining the Risk Analytics Lab or collaborating on industry or research projects, contact Professor Pavel Shevchenko, Director, at pavel.shevchenko@mq.edu.au.



UPCOMING EVENT FOR THE CENTRE FOR RISK ANALYTICS 4TH AUSTRALASIAN COMMODITY MARKETS CONFERENCE

SEPTEMBER 2021

The Macquarie University conference will present and discuss high-quality research in all areas of economics and finance related to commodity markets, with an emphasis on – but not limited to – the Australasian aspects of commodity markets and energy risk.

- Pricing, hedging and risk analysis of commodity derivatives and derivatives portfolios
- Renewable energy and the transition of electricity markets
- Portfolio allocation/optimisation including commodities
- Commodity trading strategies
- Financialisation of commodity markets
- LNG, coal and energy markets
- Econometric and statistical analysis of commodity markets
- Commodity markets decision making
- Real option analysis for commodity investments
- Carbon bubble and stranded assets
- Financial market analysis (eg risk factor models) for commodity markets
- Energy pricing issues in Australia and Asia
- Carbon pricing and emissions trading
- Weather derivatives, agricultural and other commodity markets
- Climate impacts on commodity markets
- Climate finance and economics
- Financial technology in energy generation and delivery

For more information and registration, visit mq.edu.au/research/centre-for-risk-analytics

FIND OUT MORE

mq.edu.au/research/centre-for-risk-analytics

