Macquarie Financial Risk Day

Evaluation, Regulation, Research & Education

13 DECEMBER 2010 - AMORA HOTEL JAMISON - SYDNEY

EARLY BIRD SPECIAL
Register before 11th Nov 2010
for $395 (incl GST), Save $100
Discounts also available for Academics
Details online
www.be.mq.edu.au/riskday

Leading Conference Speakers Include:

Craig Ansley
Former Director, Capital Market Research, Russell Investment Group
Fellow of the Institute of Actuaries

Dilip Madan
Professor of Finance, University of Maryland
Consultant, Morgan Stanley, Caspian Capital Inc and Bloomberg

Greg Taylor
Taylor Fry Consulting Actuaries
Fellow of the Institute of Actuaries

John Jarratt
Head of Enterprise Risk Analytics, Westpac Banking Corporation

Katrina Ellis
Head of Research, Australian Prudential Regulation Authority

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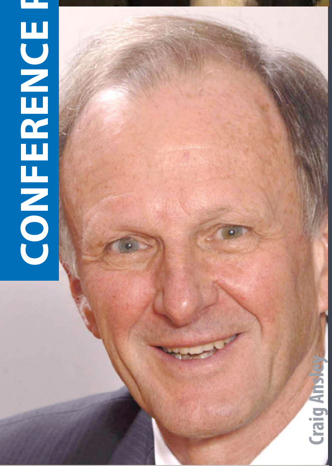
MACQUARIE UNIVERSITY
FACULTY OF BUSINESS AND ECONOMICS

CONFERENCE PROGRAM & SPEAKERS

MONDAY 13 DECEMBER 2010



8.30 – 9am REGISTRATION

9 – 9.15am WELCOME

Professor Mark Gabbott, Executive Dean, Faculty of Business and Economics

9.15 – 10.15am SESSION 1

Speaker Dilip Madan

Professor of Finance, University of Maryland

Dilip also currently serves as a consultant to Morgan Stanley, Caspian Capital LLC, and Bloomberg and has previously served as consultant to Wachovia Securities and the FDIC. He is a recipient of the 2006 Humboldt award in Mathematics.

Topic **Capital Requirements: Acceptable Risks and Profits**

10.15 – 10.45am MORNING TEA

10.45 – 11.30am SESSION 2

Speaker Craig Ansley

Former Director, Capital Market Research, Russell Investment Group

Craig joined Russell in 1990 and became the founding managing director of Russell NZ in 1992. Craig has also pursued an academic career, holding professorial chairs at the University of Chicago, the AGSM and the University of Auckland.

Topic **The Equity Risk Premium and Other Things**

11.30am – 12.15pm SESSION 3

Speaker Greg Taylor

Founding Director, Taylor Fry Consulting Actuaries

Greg holds a doctorate in Actuarial Mathematics and a Doctorate in Theoretical Physics, and is a Fellow of the Institute and Faculty of Actuaries UK and of the Institute of Actuaries of Australia.

Topic **The Current State of Insurance Loss Reserving: Strengths, Weaknesses and Relation to Other Financial Markets**

12.15 – 1pm LUNCH

1 – 1.45pm SESSION 4

Speaker John Jarratt

Head of Enterprise Risk Analytics, Westpac Banking Corporation

John has been with the Westpac Group for over 20 years. During this time, he has managed the derivatives activity on the Australian Financial Markets side of the business; spent time in London as Chief Manager, Risk Management; been Deputy Treasurer and an Investment Director in Westpac Financial Services.

Topic **Bank Capital Models**

1.45 – 2.30pm SESSION 5

Speaker Katrina Ellis

Head of Research, Australian Prudential Regulation Authority

Katrina joined APRA in January 2008. Prior to APRA she was an academic in the USA at the Graduate School of Management at the University of California Davis for seven years.

Topic **Where to from here? Research Topics to Inform the Future of Banking Regulation**

2.30 – 3.30pm PANEL DISCUSSION

3.30 – 4.30pm AFTERNOON TEA & NETWORKING

WHY YOU SHOULD ATTEND...

The conference provides a platform for communication between academic researchers, financial risk managers, regulators, insurance professionals, actuaries, and market practitioners. The aim is to exchange ideas and research on the management of financial risk. The focus will be on the interplay between the theory and practice of financial risk management, the exchange of information on contemporary financial risk topics, and prioritisation of research in the area.

The conference themes are:

- Evaluation: Estimation and Measurement of Financial Risk
- Regulation: Towards a Better Regulatory Framework - Implications of Basel III
- Research and Education: The Value of Research Partnerships between Industry Professionals and Academics

WHO SHOULD ATTEND?

- Actuaries
- Business Owners
- Chief Financial Officers
- Consultants
- Directors
- Financial Risk Managers
- General Managers
- Insurance Professionals
- Market Practitioners
- Professionals - Academics, Researchers
- Regulators

THE CENTRE FOR FINANCIAL RISK

The Centre brings together the Faculty of Business and Economics' leading capital market researchers. It has two strands. One strand investigates the nature and management of financial risks faced by institutions, including banks and insurance companies, using techniques from statistics and actuarial science. It is directed by Associate Professor Ken Siu.

The other strand investigates the nature and management of financial risks faced by households and by the economy as a whole, using techniques from economics and econometrics. It is directed by Associate Professor Stefan Trueck.

The co-directors promote research into financial risk, and the exchange of ideas and techniques between academics and practitioners.

Main areas of research include:

- Implications of dependencies between risks for financial institutions and regulators
- Risk management for superannuation and financial plans
- Currency risk and the role of central banks
- Impact of business cycle risks on asset returns
- Managing electricity supplies risk
- Survival analysis for medical costs and insurance companies

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Registration Closing Dates

Early Bird: 11th November 2010

Full Registration: 2nd December 2010

Reserve Your Seat Online

Visit **www.be.mq.edu.au/riskday**

Conference Fees:

Early Bird: $395

Full Registration: $495

Academic discounts available

Location

Amora Hotel Jamison
11 Jamison Street
Sydney NSW 2000
T: 61 2 9696 2500

Parking: Secure Car Parking operate the car park under the hotel, space is limited and do not offer advance booking. Please contact the hotel directly for more information.

Public Transport: Hotel is within walking distance of Wynyard Station. Visit **131500.com.au** to plan your trip.

Get Involved with the Centre for Financial Risk

We welcome your support for the Centre for Financial Risk, please do not hesitate to contact James Keene on:

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