

Financial Risk Day 2018

INVESTMENT AND RISK IN A LOW INTEREST RATE ENVIRONMENT

FRIDAY 16 MARCH
SWISSOTEL BALLROOM, SYDNEY



SPEAKERS AND PROGRAM

9am – 9.30am	Registration
9.30am – 9.45am	Opening and welcome Professor Stephen Brammer , Executive Dean, Faculty of Business and Economics, Macquarie University
9.45am – 10.30am	Risk and return in a low rate environment Doctor Guy Debelle , Deputy Governor, Reserve Bank of Australia

10.30am – 11am	Morning tea
11am – 11.45am	A practical look at risk and return in the current environment John Pearce , Chief Investment Officer, UniSuper
11.45am – 12.30pm	Dealer inventory, short interest and price efficiency in the corporate bond market Professor Antje Berndt , Head of Finance, Research School of Finance, Actuarial Studies & Statistics, Australian National University

12.30pm – 1.30pm	Lunch
1.30pm – 2.15pm	Style matters Simon Elimelakh , Head of Investment Risk and Portfolio Analysis, NAB Asset Management
2.15pm – 3pm	Trading markets in the low interest rate environment Alastair Sloan , Former Head, Asset Allocation at Sunsuper

3pm – 3.30pm	Afternoon tea
3.30pm – 4.15pm	Interest rates, monetary policy and financial stability Doctor Stephen Kirchner , Program Director, Trade and Investment, United States Studies Centre, University of Sydney
4.15pm – 5pm	Portfolio construction in a low rate environment Nigel Wilkin-Smith , Director, Portfolio Strategy, Future Fund

5pm – 5.05pm	Closing remarks
--------------	-----------------

5.05pm – 6pm	Cocktail reception
--------------	--------------------

Financial Risk Day 2018	
Date	Friday 16 March 2018
Venue	Swissotel Sydney Blaxland Ballroom Level 8, 68 Market Street, Sydney
Time	Registration: 9am – 9.30am Program: 9.30am – 5.05pm Cocktail reception: 5.05pm – 6pm
Cost	Single registration: \$330 (including GST) Group of 4 registration: \$990 (including GST)

TO REGISTERmq.edu.au/events/risk-day-2018

Conference registration closes on Friday 9 March 2018

CONFERENCE ENQUIRIES

Macquarie University, Centre for Financial Risk

E: fbe.riskday2018@mq.edu.au

T: (02) 9850 8533

**FINANCIAL RISK DAY 2018 THEME**

Investment and Risk in a Low Interest Rate Environment

REASONS TO ATTEND

This one-day conference brings together experts from industry, academia and regulatory bodies to analyse and discuss recent developments in financial research with a strong line-up of outstanding speakers.

YOU WILL TAKE AWAY AN ENHANCED UNDERSTANDING OF:

1. Factors that have contributed to the current low interest rate environment
2. The impact of low interest rates on investment decisions and portfolio construction
3. Additional risks for the banking and insurance sector in the current market environment
4. An evaluation of the market environment by Australian regulators
5. The effects of low interest rates on equity and bond markets.

OUR SPEAKERS

Leaders and experts from industry and academia will examine the latest thinking on trading, investment, risk and monetary policy in the current low interest rate environment.

WHO SHOULD ATTEND

- Banking and finance specialists
- Risk and compliance managers
- Portfolio managers and investment analysts
- Actuaries and insurance professionals
- Fund managers
- Regulators and policy analysts
- Financial advisors
- Academic researchers
- Consultants

THE CENTRE FOR FINANCIAL RISK

The Centre for Financial Risk was established in 2010 in the Faculty of Business and Economics at Macquarie University. Researchers at the Centre investigate uncertainty in capital markets. We examine the spectrum of financial risks faced at all levels of the economy. We collaborate with industry, regulators, governments and leading overseas universities 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.

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

OUR RESEARCH FOCUS

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

THE CENTRE PROMOTES

- The exchange of ideas
- Pioneering research
- Solutions to real-world problems
- A comprehensive program of workshops, seminars and masterclasses.

For more information, visit

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



RISK ANALYTICS LAB

The Risk Analytics Lab at Macquarie University 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 Risk Analytics Lab was established by the Department of Applied Finance and Actuarial Studies at Macquarie University in 2016 with the following objectives:

- 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.

OUR MAIN RESEARCH AREAS ARE:

- 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 the Risk Analytics Lab website mq.edu.au/research/risk-lab

If you are interested in joining the lab or in collaboration opportunities on industry or research projects, contact Lab Director Professor Pavel Shevchenko, email: pavel.shevchenko@mq.edu.au



CONNECTING ACADEMICS ACROSS AUSTRALIA

FIRN – the Financial Research Network – is a leading network of finance researchers and institutions across Australia and New Zealand. Most of Australia's top finance schools are members. FIRN's mission is to develop and co-ordinate a program of initiatives that help finance researchers to achieve national and international recognition. FIRN provides a collaborative gateway to its members with access to leading research events and conferences, networking opportunities and a program of high quality PhD education. The unique aspect of FIRN is that it works across conventional disciplinary boundaries such as:

- Accounting and Auditing
- Actuarial Science
- Applied Statistics
- Computational Methods
- Corporate Finance
- Corporate Governance
- Financial Econometrics
- Financial Economics
- Financial Mathematics
- Funds Management
- Market Microstructure
- Stochastic Analysis

UPCOMING EVENTS FOR THE CENTRE FOR FINANCIAL RISK 2ND AUSTRALASIAN COMMODITY MARKETS CONFERENCE

22-23 MARCH 2018

The primary forum in the Asia-Pacific for up-to-date research on the economics and finance of commodity markets. This year's conference will have a special focus on the transition of electricity markets and renewable energy.

For more information and registration, visit:

mq.edu.au/research/2nd-commodities-markets-conference

FRONTIERS IN FINANCIAL ECONOMETRICS WORKSHOP

19 JULY 2018

This workshop will bring together world-leading researchers in the areas of financial econometrics and econometrics in general. International participants include Yacine Ait-Sahalia from Princeton University, Jun Yu from the Singapore Management University, Xu Zheng from Shanghai Jiaotong University, and Sebastien Laurent from GREQAM.

For more news and events, visit our website:

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

FIND OUT MORE

T: (02) 9850 8533

mq.edu.au/events/risk-day-2018



MACQUARIE
University