



Financial Risk Day 2022

CYBER SECURITY: FINANCIAL RISKS AND SOLUTIONS

Friday 21 October 2022

Macquarie University City Campus, Sydney



PROGRAM AND SPEAKERS

8.30am – 9am	Registration
9am – 9.15am	Opening and welcome Professor Leonie Tickle, Deputy Dean, Research and Innovation, Macquarie Business School, Professor Pavel Shevchenko, Professor Jeffrey Sheen, Professor Stefan Trueck, Co-Directors, Centre for Financial Risk
9.15am – 10am	Session 1 Speaker: Rachel Howitt, Senior Executive Leader, Corporations, Australian Securities and Investments Commission Title: <i>Cyber resilience in Australian financial markets and services</i>
10am – 10.45am	Speaker: Alberto Piccenna, Client Director, Cyber Practice, Aon Title: <i>Cyber risk – understanding, quantifying, assessing and treating a rapidly evolving asset class</i>
10.45am – 11.15am	Morning tea
11.15am – 12pm	Session 2 Speaker: Richard Johnson, Group Chief Information Security Officer, Westpac Title: <i>A coordinated defence to a common enemy: collaboration as the cornerstone of cybersecurity</i>
12pm – 12.40pm	Panel discussion: Cyber Security: Financial Risks and Solutions Moderator: David Orsmond, Professor of Economics, Macquarie University Participants: Richard Johnson (Westpac), Alberto Piccenna (AON) and John Singh (APRA)
12.40pm – 1.30pm	Lunch
1.30pm – 2pm	Session 3 Macquarie University cyber security project showcase: Zhuo Jin, Pavel Shevchenko, Stefan Trueck
2pm – 2.45pm	Speaker: Quinton Kotze, Cyber and Technology Product Manager, Australia and New Zealand, Chubb Title: <i>The evolving cyber threat landscape – why insurers are driving for change</i>
2.45pm – 3.15pm	Afternoon tea
3.15pm – 4pm	Session 4 Speaker: Dali Kaafar, Professor, Executive Director, Macquarie University Cyber Security Hub Title: <i>Privacy preservation in data-sharing and AI applications</i>
4pm – 4.45pm	Speaker: John Singh, Head of Operational Resilience – Transformation, Australian Prudential Regulation Authority Title: <i>Cyber security and operational resilience in Australian financial services</i>
4.45pm – 5pm	Closing remarks
5pm – 6pm	Cocktail reception

Financial Risk Day 2022	
Date	Friday 21 October 2022
Venue	Macquarie University City Campus Level 24, 123 Pitt Street Angel Place Sydney CBD
Time	8.30am – 9am: Registration 9am – 5pm: Program 5pm – 6pm: Cocktail reception
Cost	\$195 (including GST) per person



FINANCIAL RISK DAY 2022

The Centre for Risk Analytics, Macquarie Business School, is hosting its 11th annual Financial Risk Day conference.

This year's conference theme is Cyber security: Financial Risks and Solutions. In recent decades, processes in the financial system have become increasingly more digitalised, relying critically on the confidentiality and integrity of data and systems, and resilient communications technology infrastructure.

Financial institutions, market participants and regulators are required to carefully consider risks of disruptions through cyber incidents. In recent decades, such incidents have become more frequent and increasingly costly and damaging.

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 cyber security.

REASONS TO ATTEND

The Financial Risk Day 2022 will examine recent developments in the financial sector with regards to cyber-related risks. Experts from industry, regulators and academia will discuss how to appropriately identify, measure and manage cyber threats and how to develop solutions to enhance cyber security in the financial industry.

You will take away an enhanced understanding of the problems corporations and organisations face related to cyber risks; innovations in modelling and better managing cyber-related threats; cyber resilience approaches and products; government and private sector options for a resilient communications technology infrastructure; and factors shaping future policy and industry decisions enhancing cyber security in the financial industry.

WHO SHOULD ATTEND

- Actuaries and insurance professionals
- Consultants
- Cyber risk analysts
- Finance experts
- Financial planners
- Information officers
- Regulators
- Researchers into cyber risk
- Security architects

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, Professor Stefan Trueck 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

MACQUARIE UNIVERSITY CYBER SECURITY HUB

The Macquarie University Cyber Security Hub promotes a unique interdisciplinary approach in Cyber Security and forms an ideal ecosystem for its partners in business, government, research and education to collaborate effectively towards a resilient, secure and trustworthy cyber infrastructure.

Through the hub, Macquarie is able to draw on the knowledge created by more than 60 academics working across the fields of computing, engineering, business governance, risk modelling, health innovation, security intelligence, law and psychology to solve global cyber challenges. The hub hosts six research and development programs entitled:

- Cyber strategy, foresight and policy
- Data security and privacy
- Human-centric security
- Legal and ethics of cyber
- Risk management, governance and control
- Software and cyber physical systems security.

CORE PROJECTS OF THE HUB INVOLVE BUILDING TRUST IN:

- **Data:** Delivering trustworthy data analytics and manage risks and prevent digital frauds
- **Technology:** Building ethical cyber solutions, and engaging with government, compliance bodies and regulatory policy development
- **Systems:** Building secure and resilient software, and developing cross-jurisdictional cyber-resilient systems
- **People:** Improving cyber security-related behaviours



UPCOMING EVENT FOR THE 5TH AUSTRALASIAN COMMODITY MARKETS CONFERENCE HOSTED BY THE CENTRE FOR RISK ANALYTICS

APRIL 2023

The Macquarie University conference will present and discuss high-quality research in all areas of economics and finance relating 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



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