Macquarie Financial Risk Day
Evaluation, Regulation, Research & Education
13 DECEMBER 2010 - AMORA HOTEL JAMISON - SYDNEY

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

www.be.mq.edu.au/riskday
MONDAY 13 DECEMBER 2010

CONFERENCE PROGRAM & SPEAKERS

REGISTRATION

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

SESSION 1

9.15 – 10.15am
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

MORNING TEA

SESSION 2

10.45 – 11.30am
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

SESSION 3

11.30am – 12.15pm
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

LUNCH

SESSION 4

12.15 – 1pm
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

SESSION 5

1.45 – 2.30pm
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

PANEL DISCUSSION

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:
- 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
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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