**FINANCE FORUM SERIES 2008**

# What have Risk Managers learned so far from the Credit Crisis?

*with Dr Chris Finger, Global Head of Research, RiskMetrics Group (US)*

Date and Time: **Tuesday 10th June, 2008, 5.00 - 7.00 pm** (light refreshments provided)

Venue: Goldman Sachs JBWere, Level 17, 101 Collins Street, Melbourne

Melbourne Centre for Financial Studies is pleased to present one of the globe's foremost thinkers on risk. As the crisis recedes Chris Finger will share his thoughts on the early lessons that have been learned.

The recent credit crisis has been described as 'the ultimate real life stress test' for risk managers, regulators and investors alike. This engaging talk will address the challenges of forecasting the impact of liquidity risk, limitations in commonly used measurement approaches such as Value at Risk, over-reliance on ratings data and the shortcomings of approaches to stress testing.

This seminar will be of value to Risk Managers, CIOs, CFOs, Portfolio Managers, Credit Officers in Banks, Funds Managers, Super Funds, Hedge Funds, Corporate Treasuries and Finance Academics.

**Our speaker:** Christopher C. Finger is Global Head of Research at RiskMetrics Group, the world's leading risk analytics company. Dr. Finger is responsible for coordinating research across the firm, and for overseeing RiskMetrics Group research publications. Prior to his current role, Chris managed the credit products business, where he was responsible for RiskMetrics Group's services related to credit trading, economic capital, and structured products, including the CreditGrades, CreditManager and CDO Manager product lines. Dr. Finger was editor of the CreditGrades Technical Document and is the author of numerous articles in the risk management field.

Before joining RiskMetrics Group, Dr. Finger worked in Risk Management Services at J.P. Morgan, where he co-authored the CreditMetrics Technical Document. Chris holds a Ph.D. in Applied Mathematics from Princeton University, and a B.S. in Mathematics and Physics from Duke University.

**Our event sponsor:** Originally founded upon the measurement of market risk in a portfolio, RiskMetrics Group is now a recognized standard in financial risk management. RiskMetrics has extended its view of financial risk to include considerations of corporate governance, compliance, accounting, legal, transactional, environmental and social risks. *For more information:* www.riskmetrics.com/

Melbourne Centre arranges topical "Finance Forums" with the objective of improving industry-academia contacts, identifying research projects and opportunities for research partnerships. It is expected that those attending will be keen to participate in discussion.

There is a **limit on the number of attendees** but **no charge**. To attend and participate, please email **info@melbournecentre.com.au** with the subject header of *"Finance Forum – RiskMetrics Finger"* by **noon on Monday 9th June.**

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