

ISDA SIMM™ Training – Technical Workshop

**Thursday, November 29, 2018
New York**

This workshop offers a unique opportunity for participants to discuss with industry experts the technical aspects of the ISDA Standard Initial Margin Model (SIMM).

Educational Credits

3.5 CPE Credit Hours Available

12:45 PM

Registration and Lunch

1:15 PM

Introduction and Welcoming Remarks

1:20 PM

ISDA SIMM Methodology and Calculation (Advanced)

- Description of the ISDA SIMM
- Methodology
- Example to illustrate calculation using methodology
- Comparison of Initial Margin from SIMM versus Schedule

***Mark Stedman**, Managing Director, Credit Suisse*

2:15 PM

ISDA SIMM Implementation

- Data Preparation
- Building SIMM
- Operational flows: From calculation to settlement
- ISDA SIMM Crowdsourcing Utility

***John P. Boyle**, Senior Manager, EY*

***Andrew Hill**, Head of Change Management, ICE Benchmark Administration*

2:50 PM

Evolution of SIMM

- Origins of SIMM Methodology
- Enhancements made from SIMM 1.0 to 2.1
- Future Evolution of SIMM

Nnamdi Okaeme, Director, Risk and Capital, ISDA

3:15 PM

Coffee Break

3:30 PM

ISDA SIMM Annual Cycle

- SIMM Monitoring
 - Evidenced-based approach to SIMM change review
 - Quarterly Monitoring
- SIMM Calibration
- SIMM Backtesting and Benchmarking

Tara Kruse, Global Head of Infrastructure, Data and Non-Cleared Margin, ISDA

Nnamdi Okaeme, Director, Risk and Capital, ISDA

4:15 PM

SIMM Governance and Regulatory Engagement

- Industry-level governance
- ISDA's regulatory engagement
- Firm-level governance
- Firm-level regulatory engagement

Tara Kruse, Global Head of Infrastructure, Data and Non-Cleared Margin, ISDA

Mark Stedman, Managing Director, Credit Suisse

4:45 PM

Workshop Concludes

Venue Location:

ISDA Conference Center, 10 East 53rd Street (entrances on 52nd and 53rd Streets), 8th Floor, New York, NY 10022, Phone: +1 (212) 901-6000. Please find a map to the venue [here](#).

ISDA has a special rate available at the Omni Berkshire Place, 21 East 52nd Street, New York, NY 10022, +1 212-753-5800, located on the same block as the ISDA Conference Center.

For reservations online [click here](#) OR call the Reservation Center at +1 888-843-6664 and mention the International Swaps and Derivatives Association, Inc. (ISDA) special rate. ISDA's special rate is based on availability at the time of booking.

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