



# Margin Model WinJammer Notice User Guide

The following instructions outline how to file Margin Model notices via NFA's WinJammer System. If you have questions, please contact NFA's Swaps Filing Support ([SwapsFilingSupport@nfa.futures.org](mailto:SwapsFilingSupport@nfa.futures.org)).

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## Introduction

In accordance with the CFTC's Margin Rules, swap dealers (SD) shall notify the CFTC and NFA in writing 60 days prior to:

- Extending the use of an initial margin model that has been approved to an additional product type;
- Making any change to any initial margin model that has been approved that would result in a material change in the SD's assessment of initial margin requirements; or
- Making any material change to modeling assumptions used by the initial margin model.

In addition, according to the Margin Rules, if the validation process reveals any material problems with the model, the SD must:

- Promptly notify the CFTC and NFA of the problems;
- Describe to the CFTC and NFA any remedial actions being taken; and
- Adjust the model to ensure an appropriately conservative amount of required initial margin is being calculated.

A SD Member should not delay filing the required notice due to incomplete information related to the remediation plan and timeline. The SD Member must amend its initial notice to provide updated information on remediation, if necessary.

Starting September 1, 2022, firms subject to the Margin Rules are required to file these notices through NFA's WinJammer filing system as part of NFA's initial margin model ongoing monitoring oversight program.



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## Accessing NFA's WinJammer System

1. Sign into NFA's [WinJammer filing system](#) by entering your username and password.

A screenshot of the WinJammer Filing System login page. It features a logo on the left consisting of a red circle with a white sailboat icon. To the right of the logo, the text 'WinJammer Filing System' is displayed. Below this, there are two input fields: 'User Name:' followed by a text box, and 'Password:' followed by a text box. A blue 'Login' button is positioned below the password field.

Once you've logged in, you will see the Filing Index.



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## Submitting a Notice Filing

1. From the "Filing Index," click "Create Filing."
2. In the pop-up window that appears, select "**Regulation Notices - Swaps**" for the "Form" field, "**Margin Model**" for the "Type" field and select the creation date of the filing in the "End Date" field. Then click "Save" to enter the "Cover Page."

**Create New Filing**  
Please fill out all of the following information.

Form: Regulation Notices - Swaps

Type: Margin Model

End Date: mm/dd/yyyy

Save Cancel

3. The following information is needed to complete the "Cover Page."
  - Beginning Date of Notice Impact: Select the expected start date the notice impacts the firm's IM model approved by NFA.
  - Rule Description: Select one applicable CFTC margin rule.
  - Uploading Supporting Documents: Attach supporting documents that provide details of material problems with the IM model, material changes to the IM model or the extension to a new product type.

Regulation Notices - Swaps-Cover Page

Previous Save Next

Expand Help Collapse Help

Firm Name: Firm XYZ

Beginning Date of Notice Impact: [Calendar Icon]

Rule Description:

- 23.154(b)(1)(iii)(A) Extending the use of IM Model to an additional product type
- 23.154(b)(1)(iii)(B) Changes to the IM Model
- 23.154(b)(1)(iii)(C) Material change to the modeling assumptions
- 23.154(b)(5)(iii) Material problems with the IM Model

Upload Supporting Documents Required by Notice: Select Document to attach: Browse... Save Attachment

You do not have any documents attached to this filing.

Previous Save Next



# WinJammer Notice Filing Guidance for Margin Model

- Click "Next" to review your filing and ensure there are no errors. Then click "Submit Filing" to finish.

**Review Filing**

LogOut

No errors with this filing, click on submit filing to proceed with submission.


[Submit Filing](#) [Back](#)

- On the "Confirmation" page, navigate back to "Filing Index" to view or amend all existing notice filings and/or create another notice filing.

**Confirmation**

LogOut

Your statement has been successfully received by the WinJammer website. It will be forwarded to all applicable regulators on your transmission list. Please check your transmissions tab to determine if each regulator has received your filing. It is recommended that you download both files each time you submit. If you need to amend your filing at a later date, you may minimize data entry by importing the XML file from the original filing. We do not keep history of your filings. If you do not have the XML you may have to re-enter the filings for amendments.

[DOWNLOAD FILES](#)  [Filing Index](#) [Log Out](#)

