WinJammer User's Guide
Filing Notices of Swap Valuation Disputes
(As of October 2, 2018)

Introduction

WinJammer was designed to facilitate the submission of regulatory filings.

This user's guide will help you navigate through WinJammer in order to submit swap valuation dispute notices. A swap valuation dispute notice filed using WinJammer satisfies your filing requirement with NFA and the CFTC. You should not mail a swap valuation dispute notice to NFA or the CFTC.
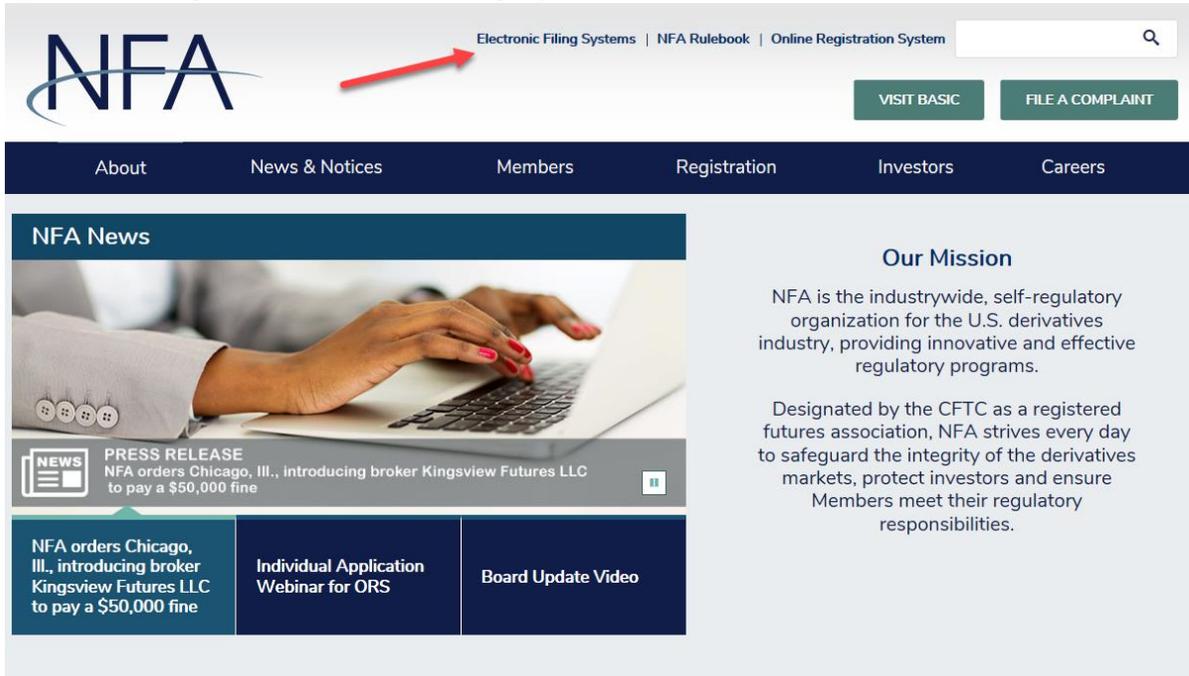
System Requirements

- A currently supported version of Microsoft Edge or Firefox

- JavaScript must be enabled in your web browser

- Cookies must be enabled in your web browser

- 128 Bit Encryption

- Adobe Acrobat Reader

Initial Login as Security Manager

Please note that your DSRO/DEA/Regulator will have to first set up your firm and provide the security manager with a login ID and password. Contact your DSRO/DEA/Regulator if you have not been provided with an initial Security Manager ID and password.

Filing a Swap Valuation Dispute Notice

1. Once your security manager has set up your security for WinJammer you can access the system through the Electronic Filing System section of NFA's website.

2. Once on the Electronic Filing Systems Page, expand the Swap Dealers (SD) section.

3. When this section is expanded, you will see links to multiple systems. Click on WinJammer to login to the system.

Swap Dealers (SD)   −
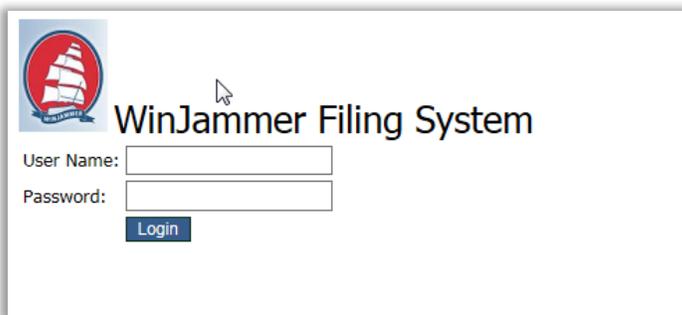
- Access NFA's Online Registration System (ORS) to register with the CFTC and apply for NFA membership electronically. NFA's Dashboard, the entryway to ORS, summarizes periodic filings for firms and outstanding registration filings for firms and individuals.
- Access the Annual Questionnaire, which must be completed annually as part of NFA's membership renewal process.
- Designate an Executive Representative Contact, who has the Member's sole authority to sign nominating petitions, receive notices of Member meetings and proxy materials, complete proxy cards, and provide voting instructions and cast votes on behalf of the Member.
- Use EasyFile (RDSS) to electronically file documentation required to demonstrate compliance with Section 4s Implementing Regulations.
- Access WinJammer to file risk exposure reports, notices of swap valuation disputes, Chief Compliance Officer Annual Reports and Business Continuity and Disaster Recovery Plan contact information.
- Use EasyFile AP Statutory Disqualification Form Submission to electronically file criminal and regulatory statutory disqualification forms for its associated persons (AP).
- Access EasyFile (Risk Data Filing) to file monthly risk data reports.
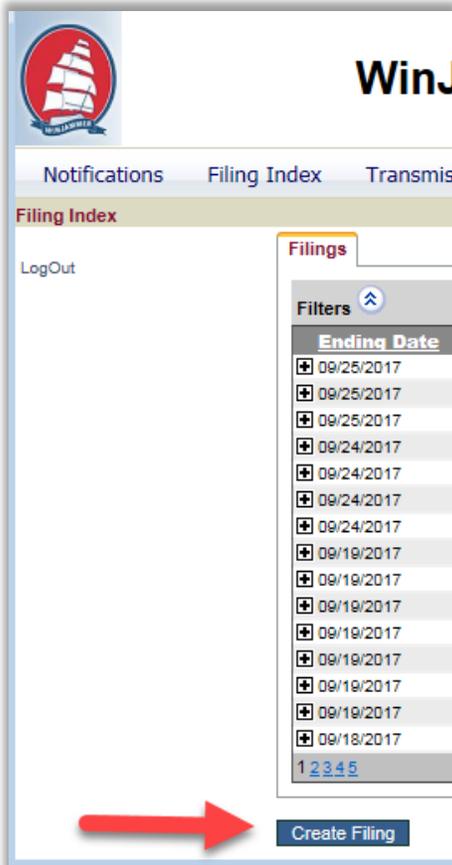
4. Once in the system, click Sign in to WinJammer.

WinJammer Online Filing System

Home   Getting Started   WinJammer Contacts   Login

Welcome to WinJammer

Welcome to the WinJammer Online Filing System. WinJammer Online, a web application developed jointly by the CME Group, Inc. and the National Futures Association, is the industry standard for firms to enter and transmit Notice Filings and other financial statements.

Sign in to WinJammer

Links to Organizations supporting WinJammer:

- CBOE Futures Exchange
- CME Group, Inc.
- CME Clearing Europe
- Chicago Stock Exchange
- Commodity Futures Trading Commission
- ELX Futures, L.P.
- Eris Exchange
- Intercontinental Exchange
- National Futures Association
- The Options Clearing Corporation
- trueEX

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5. Sign in with your WinJammer user name and password.

WinJammer Filing System

User Name: [   ]
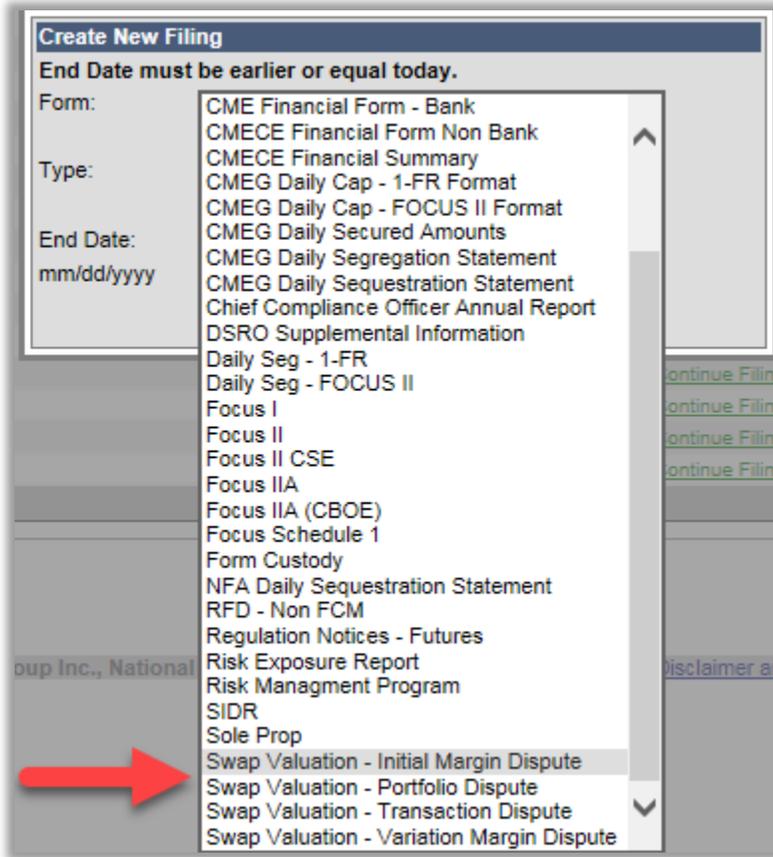Password: [   ]
[Login]

6. You will be taken to the Notification page. To file a swap valuation dispute notice, click on the filing index.
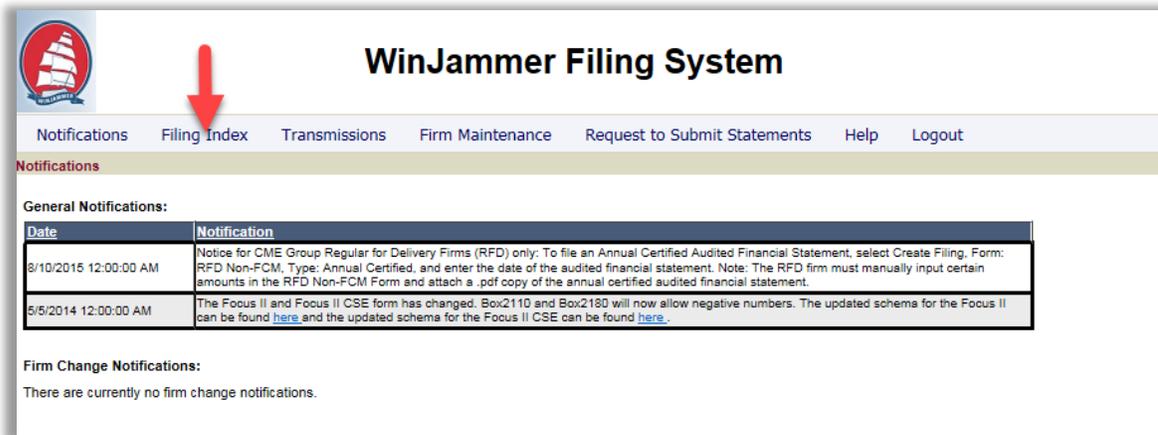
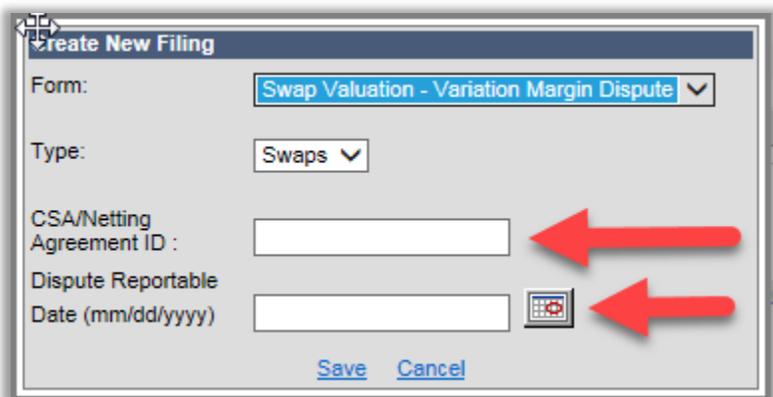7. To initiate a swap valuation dispute notice click on Create Filing.

8. Select one of the four types of swap valuation disputes that wish to report.

Create New Filing
End Date must be earlier or equal today.

Form:
- CME Financial Form - Bank
- CMECE Financial Form Non Bank
- CMECE Financial Summary
- CMEG Daily Cap - 1-FR Format
- CMEG Daily Cap - FOCUS II Format
- CMEG Daily Secured Amounts
- CMEG Daily Segregation Statement
- CMEG Daily Sequestration Statement
- Chief Compliance Officer Annual Report
- DSRO Supplemental Information
- Daily Seg - 1-FR
- Daily Seg - FOCUS II
- Focus I
- Focus II
- Focus II CSE
- Focus IIA
- Focus IIA (CBOE)
- Focus Schedule 1
- Form Custody
- NFA Daily Sequestration Statement
- RFD - Non FCM
- Regulation Notices - Futures
- Risk Exposure Report
- Risk Managment Program
- SIDR
- Sole Prop
- Swap Valuation - Initial Margin Dispute
- Swap Valuation - Portfolio Dispute
- Swap Valuation - Transaction Dispute
- Swap Valuation - Variation Margin Dispute

To file initial margin, variation margin and portfolio swap valuation disputes, the following fields will be required upon the creation of the filing:

      a. CSA/Netting Agreement ID
      b. Dispute Reportable Date (mm/dd/yyyy)

Create New Filing

Form: Swap Valuation - Variation Margin Dispute

Type: Swaps

CSA/Netting Agreement ID :

Dispute Reportable Date (mm/dd/yyyy)

Save   Cancel

Once the filing is created, complete the filing form.

To file transaction swap valuation disputes, the following fields will be required upon the creation of the filing:

        a. USI
        b. Dispute Reportable Date (mm/dd/yyyy)

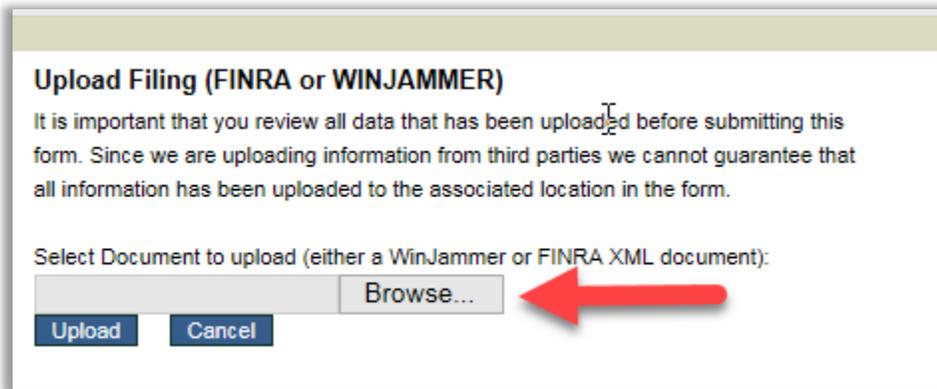Once the filing is created, complete the filing form.

9. To complete the form for each swap valuation dispute type, either manually enter the applicable values or upload an XML document.

Uploading an XML Document

1. To upload an XML document, click Upload from within the filing you just created.

2. Click Browse to upload the file.

3. To upload a WinJammer swap valuation dispute XML file, the file must validate against the schema for that filing.

   Below are the schemas for each of the filings

   Initial Margin Dispute: https://winjammer.futures.org/WJ/Schemas/SVDM.xsd

   Variation Margin Dispute: https://winjammer.futures.org/WJ/Schemas/SVDC.xsd

   Portfolio Dispute: https://winjammer.futures.org/WJ/Schemas/SVDP.xsd

   Transaction Dispute: https://winjammer.futures.org/WJ/Schemas/SVDT.xsd

4. If the XML file is for a different form type or ending date, the user will be prompted with the below message.
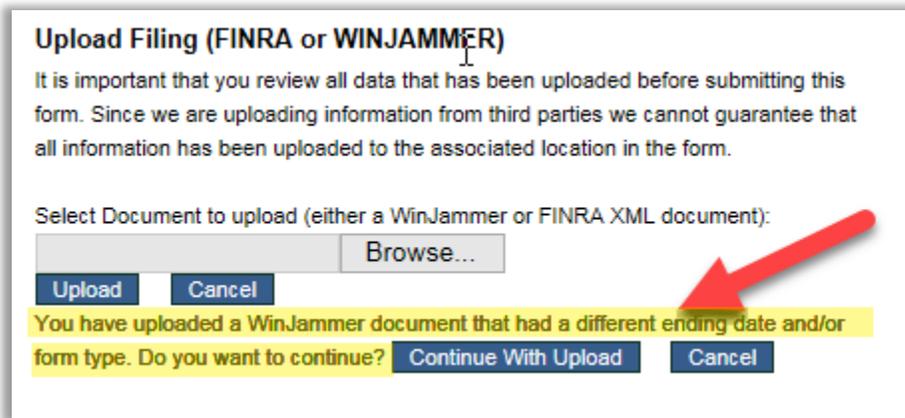
5. If the XML is not valid the user will see the below error.
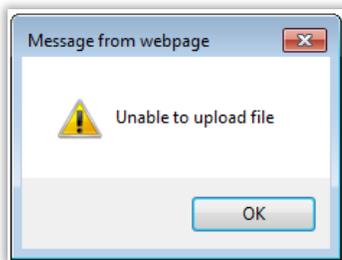
Submitting a Swap Valuation Dispute Notice

1. After manually entering the required data or uploading and validating an XML file, to submit the filing to NFA and the CFTC, click Review Statement for Errors or click Submit Filing. Note that in order to transmit to the appropriate regulators, they must be on your transmission list.

2. You'll receive a notice of error or warning if any exist. You must address these errors by opening and updating the filing before you may submit.

Error	Error Type
Receiver or Payer must be selected	Error
At least 1 must be entered: Counterparty LEI or Counterparty PLI.	Error
LEI must be 20 characters long	Error
Base Currency Code must be selected	Error
Dispute Amount (in USD) must be numeric.	Error
One rule must be selected : Regulation 23.502(c)(1) or Regulation 23.502(c)(2)	Error
Notional Amount (in Base Currency) must be numeric.	Error
Asset Class must be selected.	Error
Product Type must be selected.	Error

Back   Print Errors

3. If no errors exist or once all errors are addressed, submit the filing

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

Submit Filing   Back

Filing Amendments for Notices of Swap Valuation Disputes

1. To initiate a swap valuation dispute notice amendment, click on Filing Index and select the dispute notice that you wish to amend.

WinJammer Filing System

Notifications   Filing Index   Transmissions   Firm Maintenance   Request to Submit Statements   Help   Logout

Notifications

General Notifications:

Date	Notification
8/10/2015 12:00:00 AM	Notice for CME Group Regular for Delivery Firms (RFD) only: To file an Annual Certified Audited Financial Statement, select Create Filing, Form: RFD Non-FCM, Type: Annual Certified, and enter the date of the audited financial statement. Note: The RFD firm must manually input certain amounts in the RFD Non-FCM Form and attach a .pdf copy of the annual certified audited financial statement.
5/5/2014 12:00:00 AM	The Focus II and Focus II CSE form has changed. Box2110 and Box2180 will now allow negative numbers. The updated schema for the Focus II can be found here and the updated schema for the Focus II CSE can be found here .

Firm Change Notifications:

There are currently no firm change notifications.

2. Click on File Amendment.

3. You will be directed to the filing form, from which you can change the fields that you would like to amend. Here the initial margin, variation margin, and portfolio swap valuation dispute form is shown. Please note that the users should only amend the dispute amount, unless there are errors in the original filing.

Follow the same process to amend transactional dispute notices. If amending a transactional dispute notice, you may amend the dispute amount, notional value in USD and notional base currency, in addition to correcting any errors.

Questions

If you have any questions, please contact NFA's Information Center (312-781-1410 or 800-621-3570 or information@nfa.futures.org).