CME Group | Advisory Notice

TO: Clearing Member Firms, Chief Financial Officers, Back Office Managers, Margin Managers

FROM: CME Clearing

DATE: October 11, 2021

ADVISORY #: 21-368

SUBJECT: FX Futures Spot Charge Rates - Effective Wednesday, October 13, 2021

Re: Advisory 21-267 from July 29, 2021

This advisory contains the current Spot Charge rates in effect for the October delivery period for FX futures contracts. The Spot charge is an additional charge applied to the spot (contract going into delivery) month contract for physically delivered products. The spot Charge rate is an add-on to the existing margin on one futures contract, applied prior to the last trade date (LTD), through last delivery date.

Spot Charge Rate Effective October 13, 2021

Product Group	Product	Product Code	Spot Charge Rate
FX	AUSTRALIAN DOLLAR FUTURES	**AD**	400 USD
FX	BRITISH POUND FUTURES	**BP**	540 USD
FX	CANADIAN DOLLAR FUTURES	**C1**	275 USD
FX	EURO FX FUTURES	**EC**	550 USD
FX	MEXICAN PESO FUTURES	**MP**	350 USD
FX	SOUTH AFRICAN RAND FUTURES	**RA**	450 USD
FX	EURO FX/BP FUTURE	**RP**	700 GBP
FX	U.S. DOLLAR/SOUTH AFRICAN RAND FUTURES	**ZAR**	24,500 ZAR