

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

FROM: CME Clearing

DATE: November 9, 2021

ADVISORY #: 21-406

SUBJECT: REMINDER - FX Futures Spot Charge Rates - Effective Wednesday, November 10, 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 November 10, 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	370 USD
FX	EURO FX FUTURES	EC	550 USD
FX	JAPANESE YEN FUTURES	J1	475 USD
FX	MEXICAN PESO FUTURES	MP	350 USD
FX	SOUTH AFRICAN RAND FUTURES	RA	450 USD
FX	EURO FX/BP FUTURE	RP	600 GBP
FX	U.S. DOLLAR/SOUTH AFRICAN RAND FUTURES	ZAR	24,500 ZAR