

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

FROM: CME Clearing

DATE: December 6, 2021

ADVISORY #: 21-458

SUBJECT: REMINDER - FX Futures Spot Charge Rates - Effective Wednesday, December 8, 2021

Re: Advisory 21-267 from July 29, 2021

This advisory contains the current Spot Charge rates in effect for the December 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 December 8, 2021

Product Group	Product	Product Code	Current Spot Charge
FX	AD/CD FUTURES	AC	625 CAD
FX	AUSTRALIAN DOLLAR FUTURES	AD	400 USD
FX	AD/JY FUTURES	AJ	135,000 JPY
FX	AD/NE CROSS RATE FUTURES	AN	600 NZD
FX	BPSF FUTURE	BF	1,350 CHF
FX	BRITISH POUND FUTURES	BP	540 USD
FX	BPJY FUTURE	BY	155,000 JPY
FX	CANADIAN DOLLAR FUTURES	C1	370 USD
FX	EC/AD CROSS RATE FUTURES	CA	850 AUD
FX	EC/CD CROSS RATE FUTURE	CC	700 CAD
FX	EC/NKR FUTURES	CN	8,100 NOK
FX	CD/JY FUTURES	CY	135,000 JPY
FX	CZECH KORUNA FUTURES	CZ	1,275 USD
FX	SWISS FRANC FUTURES	E1	825 USD
FX	EURO FX FUTURES	EC	550 USD
FX	HUNGARIAN FORINT (USD) FUTURES	FR	800 USD
FX	ISRAELI SHEKEL FUTURES	IS	1,950 USD
FX	JAPANESE YEN FUTURES	J1	570 USD
FX	CZECH KORUNA/EURO CROSS RATE FUT	K	675 EUR
FX	EC/SKR CROSS RATE FUTURES	KE	5,000 SEK
FX	MICRO USD/CAD FUTURES	M6C	55 CAD
FX	MICRO USD/JPY FUTURES	M6J	6,235 JPY
FX	MICRO USD/CHF FUTURES	M6S	75 CHF
FX	MEXICAN PESO FUTURES	MP	350 USD
FX	NEW ZEALAND DOLLAR FUTURES	NE	475 USD
FX	POLISH ZLOTY FUTURES	PZ	875 USD
FX	HUNGARIAN FORINT/EUR CROSS RATE FUT	R	375 EUR
FX	SOUTH AFRICAN RAND FUTURES	RA	450 USD
FX	EURO FX/SF FUTURES	RF	600 CHF
FX	EURO FX/BP FUTURE	RP	600 GBP
FX	EURO FX/JY FUTURE	RY	80,000 JPY
FX	SWEDISH KRONA FUTURES	SE	1,325 USD
FX	SFJY FUTURES	SJ	200,000 JPY
FX	TURKISH LIRA/US DOLLAR (TRY/USD) Futures	TRL	4,000 USD
FX	NORWEGIAN KRONE FUTURES	UN	1,900 USD
FX	POLISH ZLOTY/EURO CROSS RATE FUT	Z	525 EUR
FX	U.S. DOLLAR/SOUTH AFRICAN RAND FUTURES	ZAR	24,500 ZAR