

# Minimum Performance Bond Requirements



Business Date	Description	Exchange	Margin	Roll Product Code
2024-10-11	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-1
2024-10-11	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-2
2024-10-11	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-3
2024-10-10	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-1
2024-10-10	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-2
2024-10-10	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-3
2024-10-09	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-1
2024-10-09	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-2
2024-10-09	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-3
2024-10-08	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-1
2024-10-08	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-2
2024-10-08	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-3
2024-10-07	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-1
2024-10-07	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-2
2024-10-07	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-3
2024-10-04	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-1
2024-10-04	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-2
2024-10-04	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-3
2024-10-03	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-1
2024-10-03	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-2
2024-10-03	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-3
2024-10-02	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-1
2024-10-02	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-2
2024-10-02	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-3
2024-10-01	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-1
2024-10-01	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-2
2024-10-01	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-3
2024-09-30	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-1
2024-09-30	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-2
2024-09-30	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-3
2024-09-27	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-1
2024-09-27	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-2
2024-09-27	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-3











2024-07-01	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-2
2024-07-01	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-3
2024-06-28	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-1
2024-06-28	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-2
2024-06-28	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-3
2024-06-27	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-1
2024-06-27	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-2
2024-06-27	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-3
2024-06-26	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-1
2024-06-26	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-2
2024-06-26	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-3
2024-06-25	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-1
2024-06-25	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-2
2024-06-25	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-3
2024-06-24	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-1
2024-06-24	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-2
2024-06-24	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-3
2024-06-21	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-1
2024-06-21	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-2
2024-06-21	30 YR U.S. TREASURY BOND FUTURES	CBT	3700	17-3
2024-06-20	30 YR U.S. TREASURY BOND FUTURES	CBT	3900	17-1
2024-06-20	30 YR U.S. TREASURY BOND FUTURES	CBT	3900	17-2
2024-06-20	30 YR U.S. TREASURY BOND FUTURES	CBT	3900	17-3
2024-06-19	30 YR U.S. TREASURY BOND FUTURES	CBT	3900	17-1
2024-06-19	30 YR U.S. TREASURY BOND FUTURES	CBT	3900	17-2
2024-06-18	30 YR U.S. TREASURY BOND FUTURES	CBT	3900	17-1
2024-06-18	30 YR U.S. TREASURY BOND FUTURES	CBT	3900	17-2
2024-06-18	30 YR U.S. TREASURY BOND FUTURES	CBT	3900	17-3
2024-06-17	30 YR U.S. TREASURY BOND FUTURES	CBT	3900	17-1
2024-06-17	30 YR U.S. TREASURY BOND FUTURES	CBT	3900	17-2
2024-06-17	30 YR U.S. TREASURY BOND FUTURES	CBT	3900	17-3
2024-06-14	30 YR U.S. TREASURY BOND FUTURES	CBT	3900	17-1
2024-06-14	30 YR U.S. TREASURY BOND FUTURES	CBT	3900	17-2
2024-06-14	30 YR U.S. TREASURY BOND FUTURES	CBT	3900	17-3
2024-06-13	30 YR U.S. TREASURY BOND FUTURES	CBT	3900	17-1
2024-06-13	30 YR U.S. TREASURY BOND FUTURES	CBT	3900	17-2
2024-06-13	30 YR U.S. TREASURY BOND FUTURES	CBT	3900	17-3
2024-06-12	30 YR U.S. TREASURY BOND FUTURES	CBT	3900	17-1

































































































































































2021-01-04	30 YR U.S. TREASURY BOND FUTURES	CBT	4200	17-3
2020-12-31	30 YR U.S. TREASURY BOND FUTURES	CBT	4200	17-1
2020-12-31	30 YR U.S. TREASURY BOND FUTURES	CBT	4200	17-2
2020-12-31	30 YR U.S. TREASURY BOND FUTURES	CBT	4200	17-3
2020-12-30	30 YR U.S. TREASURY BOND FUTURES	CBT	4200	17-1
2020-12-30	30 YR U.S. TREASURY BOND FUTURES	CBT	4200	17-2
2020-12-30	30 YR U.S. TREASURY BOND FUTURES	CBT	4200	17-3
2020-12-29	30 YR U.S. TREASURY BOND FUTURES	CBT	4200	17-1
2020-12-29	30 YR U.S. TREASURY BOND FUTURES	CBT	4200	17-2
2020-12-29	30 YR U.S. TREASURY BOND FUTURES	CBT	4200	17-3
2020-12-28	30 YR U.S. TREASURY BOND FUTURES	CBT	4200	17-1
2020-12-28	30 YR U.S. TREASURY BOND FUTURES	CBT	4200	17-2
2020-12-28	30 YR U.S. TREASURY BOND FUTURES	CBT	4200	17-3
2020-12-25	30 YR U.S. TREASURY BOND FUTURES	CBT	4200	17-1
2020-12-25	30 YR U.S. TREASURY BOND FUTURES	CBT	4200	17-2
2020-12-25	30 YR U.S. TREASURY BOND FUTURES	CBT	4200	17-3
2020-12-24	30 YR U.S. TREASURY BOND FUTURES	CBT	4200	17-1
2020-12-24	30 YR U.S. TREASURY BOND FUTURES	CBT	4200	17-2
2020-12-24	30 YR U.S. TREASURY BOND FUTURES	CBT	4200	17-3
2020-12-23	30 YR U.S. TREASURY BOND FUTURES	CBT	4200	17-1
2020-12-23	30 YR U.S. TREASURY BOND FUTURES	CBT	4200	17-2
2020-12-23	30 YR U.S. TREASURY BOND FUTURES	CBT	4200	17-3
2020-12-22	30 YR U.S. TREASURY BOND FUTURES	CBT	4200	17-1
2020-12-22	30 YR U.S. TREASURY BOND FUTURES	CBT	4200	17-2
2020-12-22	30 YR U.S. TREASURY BOND FUTURES	CBT	4200	17-3
2020-12-21	30 YR U.S. TREASURY BOND FUTURES	CBT	4200	17-1
2020-12-21	30 YR U.S. TREASURY BOND FUTURES	CBT	4200	17-2
2020-12-21	30 YR U.S. TREASURY BOND FUTURES	CBT	4200	17-3
2020-12-21	30 YR U.S. TREASURY BOND FUTURES	CBT	0	17-4
2020-12-18	30 YR U.S. TREASURY BOND FUTURES	CBT	4200	17-1
2020-12-18	30 YR U.S. TREASURY BOND FUTURES	CBT	4200	17-2
2020-12-18	30 YR U.S. TREASURY BOND FUTURES	CBT	4200	17-3
2020-12-18	30 YR U.S. TREASURY BOND FUTURES	CBT	0	17-4
2020-12-17	30 YR U.S. TREASURY BOND FUTURES	CBT	4200	17-1
2020-12-17	30 YR U.S. TREASURY BOND FUTURES	CBT	4200	17-2
2020-12-17	30 YR U.S. TREASURY BOND FUTURES	CBT	4200	17-3
2020-12-16	30 YR U.S. TREASURY BOND FUTURES	CBT	4200	17-1
2020-12-16	30 YR U.S. TREASURY BOND FUTURES	CBT	4200	17-2



































2020-03-27	30 YR U.S. TREASURY BOND FUTURES	CBT	6500	17-3
2020-03-26	30 YR U.S. TREASURY BOND FUTURES	CBT	6500	17-1
2020-03-26	30 YR U.S. TREASURY BOND FUTURES	CBT	6500	17-2
2020-03-26	30 YR U.S. TREASURY BOND FUTURES	CBT	6500	17-3
2020-03-25	30 YR U.S. TREASURY BOND FUTURES	CBT	6500	17-1
2020-03-25	30 YR U.S. TREASURY BOND FUTURES	CBT	6500	17-2
2020-03-25	30 YR U.S. TREASURY BOND FUTURES	CBT	6500	17-3
2020-03-24	30 YR U.S. TREASURY BOND FUTURES	CBT	6500	17-1
2020-03-24	30 YR U.S. TREASURY BOND FUTURES	CBT	6500	17-2
2020-03-24	30 YR U.S. TREASURY BOND FUTURES	CBT	6500	17-3
2020-03-23	30 YR U.S. TREASURY BOND FUTURES	CBT	6500	17-1
2020-03-23	30 YR U.S. TREASURY BOND FUTURES	CBT	6500	17-2
2020-03-23	30 YR U.S. TREASURY BOND FUTURES	CBT	6500	17-3
2020-03-20	30 YR U.S. TREASURY BOND FUTURES	CBT	6500	17-1
2020-03-20	30 YR U.S. TREASURY BOND FUTURES	CBT	6500	17-2
2020-03-20	30 YR U.S. TREASURY BOND FUTURES	CBT	6500	17-3
2020-03-20	30 YR U.S. TREASURY BOND FUTURES	CBT	0	17-4
2020-03-19	30 YR U.S. TREASURY BOND FUTURES	CBT	6500	17-1
2020-03-19	30 YR U.S. TREASURY BOND FUTURES	CBT	6500	17-2
2020-03-19	30 YR U.S. TREASURY BOND FUTURES	CBT	6500	17-3
2020-03-19	30 YR U.S. TREASURY BOND FUTURES	CBT	0	17-4
2020-03-18	30 YR U.S. TREASURY BOND FUTURES	CBT	5700	17-1
2020-03-18	30 YR U.S. TREASURY BOND FUTURES	CBT	5700	17-2
2020-03-18	30 YR U.S. TREASURY BOND FUTURES	CBT	5700	17-3
2020-03-18	30 YR U.S. TREASURY BOND FUTURES	CBT	0	17-4
2020-03-17	30 YR U.S. TREASURY BOND FUTURES	CBT	5700	17-1
2020-03-17	30 YR U.S. TREASURY BOND FUTURES	CBT	5700	17-2
2020-03-17	30 YR U.S. TREASURY BOND FUTURES	CBT	5700	17-3
2020-03-16	30 YR U.S. TREASURY BOND FUTURES	CBT	5700	17-1
2020-03-16	30 YR U.S. TREASURY BOND FUTURES	CBT	5700	17-2
2020-03-16	30 YR U.S. TREASURY BOND FUTURES	CBT	5700	17-3
2020-03-13	30 YR U.S. TREASURY BOND FUTURES	CBT	5700	17-1
2020-03-13	30 YR U.S. TREASURY BOND FUTURES	CBT	5700	17-2
2020-03-13	30 YR U.S. TREASURY BOND FUTURES	CBT	5700	17-3
2020-03-12	30 YR U.S. TREASURY BOND FUTURES	CBT	4800	17-1
2020-03-12	30 YR U.S. TREASURY BOND FUTURES	CBT	4800	17-2
2020-03-12	30 YR U.S. TREASURY BOND FUTURES	CBT	4800	17-3
2020-03-11	30 YR U.S. TREASURY BOND FUTURES	CBT	4800	17-1











2019-12-30	30 YR U.S. TREASURY BOND FUTURES	CBT	2700	17-1
2019-12-30	30 YR U.S. TREASURY BOND FUTURES	CBT	2700	17-2
2019-12-30	30 YR U.S. TREASURY BOND FUTURES	CBT	2700	17-3
2019-12-27	30 YR U.S. TREASURY BOND FUTURES	CBT	2700	17-1
2019-12-27	30 YR U.S. TREASURY BOND FUTURES	CBT	2700	17-2
2019-12-27	30 YR U.S. TREASURY BOND FUTURES	CBT	2700	17-3
2019-12-26	30 YR U.S. TREASURY BOND FUTURES	CBT	2700	17-1
2019-12-26	30 YR U.S. TREASURY BOND FUTURES	CBT	2700	17-2
2019-12-26	30 YR U.S. TREASURY BOND FUTURES	CBT	2700	17-3
2019-12-25	30 YR U.S. TREASURY BOND FUTURES	CBT	2700	17-1
2019-12-25	30 YR U.S. TREASURY BOND FUTURES	CBT	2700	17-2
2019-12-25	30 YR U.S. TREASURY BOND FUTURES	CBT	2700	17-3
2019-12-24	30 YR U.S. TREASURY BOND FUTURES	CBT	2700	17-1
2019-12-24	30 YR U.S. TREASURY BOND FUTURES	CBT	2700	17-2
2019-12-24	30 YR U.S. TREASURY BOND FUTURES	CBT	2700	17-3
2019-12-23	30 YR U.S. TREASURY BOND FUTURES	CBT	2700	17-1
2019-12-23	30 YR U.S. TREASURY BOND FUTURES	CBT	2700	17-2
2019-12-23	30 YR U.S. TREASURY BOND FUTURES	CBT	2700	17-3
2019-12-20	30 YR U.S. TREASURY BOND FUTURES	CBT	2700	17-1
2019-12-20	30 YR U.S. TREASURY BOND FUTURES	CBT	2700	17-2
2019-12-20	30 YR U.S. TREASURY BOND FUTURES	CBT	2700	17-3
2019-12-19	30 YR U.S. TREASURY BOND FUTURES	CBT	2700	17-1
2019-12-19	30 YR U.S. TREASURY BOND FUTURES	CBT	2700	17-2
2019-12-19	30 YR U.S. TREASURY BOND FUTURES	CBT	2700	17-3
2019-12-19	30 YR U.S. TREASURY BOND FUTURES	CBT	0	17-4
2019-12-18	30 YR U.S. TREASURY BOND FUTURES	CBT	2700	17-1
2019-12-18	30 YR U.S. TREASURY BOND FUTURES	CBT	2700	17-2
2019-12-18	30 YR U.S. TREASURY BOND FUTURES	CBT	2700	17-3
2019-12-18	30 YR U.S. TREASURY BOND FUTURES	CBT	0	17-4
2019-12-17	30 YR U.S. TREASURY BOND FUTURES	CBT	2700	17-1
2019-12-17	30 YR U.S. TREASURY BOND FUTURES	CBT	2700	17-2
2019-12-17	30 YR U.S. TREASURY BOND FUTURES	CBT	2700	17-3
2019-12-17	30 YR U.S. TREASURY BOND FUTURES	CBT	0	17-4
2019-12-16	30 YR U.S. TREASURY BOND FUTURES	CBT	2700	17-1
2019-12-16	30 YR U.S. TREASURY BOND FUTURES	CBT	2700	17-2
2019-12-16	30 YR U.S. TREASURY BOND FUTURES	CBT	2700	17-3
2019-12-16	30 YR U.S. TREASURY BOND FUTURES	CBT	0	17-4
2019-12-13	30 YR U.S. TREASURY BOND FUTURES	CBT	2700	17-1







2019-10-22	30 YR U.S. TREASURY BOND FUTURES	CBT	3000	17-2
2019-10-22	30 YR U.S. TREASURY BOND FUTURES	CBT	3000	17-3
2019-10-21	30 YR U.S. TREASURY BOND FUTURES	CBT	3000	17-1
2019-10-21	30 YR U.S. TREASURY BOND FUTURES	CBT	3000	17-2
2019-10-21	30 YR U.S. TREASURY BOND FUTURES	CBT	3000	17-3
2019-10-18	30 YR U.S. TREASURY BOND FUTURES	CBT	3000	17-1
2019-10-18	30 YR U.S. TREASURY BOND FUTURES	CBT	3000	17-2
2019-10-18	30 YR U.S. TREASURY BOND FUTURES	CBT	3000	17-3
2019-10-17	30 YR U.S. TREASURY BOND FUTURES	CBT	3000	17-1
2019-10-17	30 YR U.S. TREASURY BOND FUTURES	CBT	3000	17-2
2019-10-17	30 YR U.S. TREASURY BOND FUTURES	CBT	3000	17-3
2019-10-16	30 YR U.S. TREASURY BOND FUTURES	CBT	3000	17-1
2019-10-16	30 YR U.S. TREASURY BOND FUTURES	CBT	3000	17-2
2019-10-16	30 YR U.S. TREASURY BOND FUTURES	CBT	3000	17-3
2019-10-15	30 YR U.S. TREASURY BOND FUTURES	CBT	3000	17-1
2019-10-15	30 YR U.S. TREASURY BOND FUTURES	CBT	3000	17-2
2019-10-15	30 YR U.S. TREASURY BOND FUTURES	CBT	3000	17-3
2019-10-14	30 YR U.S. TREASURY BOND FUTURES	CBT	3000	17-1
2019-10-14	30 YR U.S. TREASURY BOND FUTURES	CBT	3000	17-2
2019-10-14	30 YR U.S. TREASURY BOND FUTURES	CBT	3000	17-3
2019-10-11	30 YR U.S. TREASURY BOND FUTURES	CBT	3000	17-1
2019-10-11	30 YR U.S. TREASURY BOND FUTURES	CBT	3000	17-2
2019-10-11	30 YR U.S. TREASURY BOND FUTURES	CBT	3000	17-3