

Minimum Performance Bond Requirements



Business Date	Description	Exchange	Margin	Roll Product Code
2024-10-11	CANADIAN DOLLAR FUTURES	CME	1100	CD-01
2024-10-11	CANADIAN DOLLAR FUTURES	CME	1100	CD-02
2024-10-11	CANADIAN DOLLAR FUTURES	CME	1100	CD-03
2024-10-11	CANADIAN DOLLAR FUTURES	CME	1100	CD-04
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2023-09-18	CANADIAN DOLLAR FUTURES	CME	1250	CD-02
2023-09-18	CANADIAN DOLLAR FUTURES	CME	1250	CD-03
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2023-09-18	CANADIAN DOLLAR FUTURES	CME	1250	CD-23
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2023-07-11	CANADIAN DOLLAR FUTURES	CME	1250	CD-01
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2023-03-31	CANADIAN DOLLAR FUTURES	CME	1380	CD-23
2023-03-31	CANADIAN DOLLAR FUTURES	CME	1380	CD-24
2023-03-30	CANADIAN DOLLAR FUTURES	CME	1380	CD-01
2023-03-30	CANADIAN DOLLAR FUTURES	CME	1380	CD-02
2023-03-30	CANADIAN DOLLAR FUTURES	CME	1380	CD-03
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2023-03-30	CANADIAN DOLLAR FUTURES	CME	1380	CD-05
2023-03-30	CANADIAN DOLLAR FUTURES	CME	1380	CD-06
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2023-03-30	CANADIAN DOLLAR FUTURES	CME	1380	CD-09
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2023-03-30	CANADIAN DOLLAR FUTURES	CME	1380	CD-11
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2023-03-30	CANADIAN DOLLAR FUTURES	CME	1380	CD-13
2023-03-30	CANADIAN DOLLAR FUTURES	CME	1380	CD-14
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2023-03-30	CANADIAN DOLLAR FUTURES	CME	1380	CD-23
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2023-03-29	CANADIAN DOLLAR FUTURES	CME	1380	CD-01
2023-03-29	CANADIAN DOLLAR FUTURES	CME	1380	CD-02
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2022-09-06	CANADIAN DOLLAR FUTURES	CME	1200	CD-20
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2022-09-06	CANADIAN DOLLAR FUTURES	CME	1200	CD-23
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2022-09-05	CANADIAN DOLLAR FUTURES	CME	1200	CD-02
2022-09-05	CANADIAN DOLLAR FUTURES	CME	1200	CD-03
2022-09-05	CANADIAN DOLLAR FUTURES	CME	1200	CD-04
2022-09-05	CANADIAN DOLLAR FUTURES	CME	1200	CD-05
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2022-09-05	CANADIAN DOLLAR FUTURES	CME	1200	CD-09
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2022-09-02	CANADIAN DOLLAR FUTURES	CME	1200	CD-09
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2022-09-02	CANADIAN DOLLAR FUTURES	CME	1200	CD-11
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2022-09-02	CANADIAN DOLLAR FUTURES	CME	1200	CD-13
2022-09-02	CANADIAN DOLLAR FUTURES	CME	1200	CD-14
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2022-08-31	CANADIAN DOLLAR FUTURES	CME	1320	CD-01
2022-08-31	CANADIAN DOLLAR FUTURES	CME	1320	CD-02

2022-08-31	CANADIAN DOLLAR FUTURES	CME	1320	CD-03
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2022-08-31	CANADIAN DOLLAR FUTURES	CME	1320	CD-05
2022-08-31	CANADIAN DOLLAR FUTURES	CME	1320	CD-06
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2022-05-09	CANADIAN DOLLAR FUTURES	CME	1320	CD-22
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2022-05-09	CANADIAN DOLLAR FUTURES	CME	1320	CD-24
2022-05-06	CANADIAN DOLLAR FUTURES	CME	1320	CD-01
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2022-05-06	CANADIAN DOLLAR FUTURES	CME	1320	CD-03
2022-05-06	CANADIAN DOLLAR FUTURES	CME	1320	CD-04
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2021-09-28	CANADIAN DOLLAR FUTURES	CME	1480	CD-07
2021-09-28	CANADIAN DOLLAR FUTURES	CME	1480	CD-08
2021-09-28	CANADIAN DOLLAR FUTURES	CME	1480	CD-09
2021-09-28	CANADIAN DOLLAR FUTURES	CME	1480	CD-10
2021-09-28	CANADIAN DOLLAR FUTURES	CME	1480	CD-11
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2021-09-27	CANADIAN DOLLAR FUTURES	CME	1480	CD-01
2021-09-27	CANADIAN DOLLAR FUTURES	CME	1480	CD-02
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2021-08-06	CANADIAN DOLLAR FUTURES	CME	1100	CD-05

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2021-07-01	CANADIAN DOLLAR FUTURES	CME	1100	CD-02
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2019-10-14	CANADIAN DOLLAR FUTURES	CME	1000	CD-09
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2019-10-14	CANADIAN DOLLAR FUTURES	CME	1000	CD-11
2019-10-14	CANADIAN DOLLAR FUTURES	CME	1000	CD-12
2019-10-14	CANADIAN DOLLAR FUTURES	CME	1000	CD-13
2019-10-14	CANADIAN DOLLAR FUTURES	CME	1000	CD-14
2019-10-14	CANADIAN DOLLAR FUTURES	CME	1000	CD-15
2019-10-14	CANADIAN DOLLAR FUTURES	CME	1000	CD-16
2019-10-14	CANADIAN DOLLAR FUTURES	CME	1000	CD-17
2019-10-14	CANADIAN DOLLAR FUTURES	CME	1000	CD-18
2019-10-14	CANADIAN DOLLAR FUTURES	CME	1000	CD-19
2019-10-14	CANADIAN DOLLAR FUTURES	CME	1000	CD-20
2019-10-14	CANADIAN DOLLAR FUTURES	CME	1000	CD-22
2019-10-14	CANADIAN DOLLAR FUTURES	CME	1000	CD-23
2019-10-14	CANADIAN DOLLAR FUTURES	CME	1000	CD-24
2019-10-11	CANADIAN DOLLAR FUTURES	CME	1000	CD-01
2019-10-11	CANADIAN DOLLAR FUTURES	CME	1000	CD-02
2019-10-11	CANADIAN DOLLAR FUTURES	CME	1000	CD-03
2019-10-11	CANADIAN DOLLAR FUTURES	CME	1000	CD-04
2019-10-11	CANADIAN DOLLAR FUTURES	CME	1000	CD-05
2019-10-11	CANADIAN DOLLAR FUTURES	CME	1000	CD-06
2019-10-11	CANADIAN DOLLAR FUTURES	CME	1000	CD-07
2019-10-11	CANADIAN DOLLAR FUTURES	CME	1000	CD-08
2019-10-11	CANADIAN DOLLAR FUTURES	CME	1000	CD-09
2019-10-11	CANADIAN DOLLAR FUTURES	CME	1000	CD-10
2019-10-11	CANADIAN DOLLAR FUTURES	CME	1000	CD-11
2019-10-11	CANADIAN DOLLAR FUTURES	CME	1000	CD-12
2019-10-11	CANADIAN DOLLAR FUTURES	CME	1000	CD-13
2019-10-11	CANADIAN DOLLAR FUTURES	CME	1000	CD-14
2019-10-11	CANADIAN DOLLAR FUTURES	CME	1000	CD-15
2019-10-11	CANADIAN DOLLAR FUTURES	CME	1000	CD-16

2019-10-11	CANADIAN DOLLAR FUTURES	CME	1000	CD-17
2019-10-11	CANADIAN DOLLAR FUTURES	CME	1000	CD-18
2019-10-11	CANADIAN DOLLAR FUTURES	CME	1000	CD-19
2019-10-11	CANADIAN DOLLAR FUTURES	CME	1000	CD-20
2019-10-11	CANADIAN DOLLAR FUTURES	CME	1000	CD-22
2019-10-11	CANADIAN DOLLAR FUTURES	CME	1000	CD-23
2019-10-11	CANADIAN DOLLAR FUTURES	CME	1000	CD-24