

# Minimum Performance Bond Requirements



<b>Business Date</b>	<b>Description</b>	<b>Exchange</b>	<b>Margin</b>	<b>Roll Product Code</b>
2026-03-31	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4300	TWE-1
2026-03-31	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4300	TWE-2
2026-03-31	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4300	TWE-3
2026-03-30	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4300	TWE-1
2026-03-30	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4300	TWE-2
2026-03-30	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4300	TWE-3
2026-03-27	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4300	TWE-1
2026-03-27	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4300	TWE-2
2026-03-27	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4300	TWE-3
2026-03-26	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4300	TWE-1
2026-03-26	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4300	TWE-2
2026-03-26	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4300	TWE-3
2026-03-25	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4300	TWE-1
2026-03-25	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4300	TWE-2
2026-03-25	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4300	TWE-3
2026-03-24	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4300	TWE-1
2026-03-24	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4300	TWE-2
2026-03-24	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4300	TWE-3
2026-03-23	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4300	TWE-1
2026-03-23	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4300	TWE-2
2026-03-23	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4300	TWE-3
2026-03-20	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4300	TWE-1
2026-03-20	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4300	TWE-2
2026-03-20	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4300	TWE-3
2026-03-19	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4300	TWE-1
2026-03-19	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4300	TWE-2
2026-03-19	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4300	TWE-3
2026-03-18	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4300	TWE-1
2026-03-18	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4300	TWE-2
2026-03-18	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4300	TWE-3
2026-03-17	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4300	TWE-1
2026-03-17	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4300	TWE-2
2026-03-17	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4300	TWE-3





































































































































































2022-03-17	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4270	TWE-2
2022-03-17	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4270	TWE-3
2022-03-16	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4270	TWE-1
2022-03-16	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4270	TWE-2
2022-03-16	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4270	TWE-3
2022-03-15	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4270	TWE-1
2022-03-15	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4270	TWE-2
2022-03-15	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4270	TWE-3
2022-03-14	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4270	TWE-1
2022-03-14	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4270	TWE-2
2022-03-14	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4270	TWE-3
2022-03-11	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4270	TWE-1
2022-03-11	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4270	TWE-2
2022-03-11	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4270	TWE-3
2022-03-10	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4270	TWE-1
2022-03-10	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4270	TWE-2
2022-03-10	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4270	TWE-3
2022-03-09	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4270	TWE-1
2022-03-09	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4270	TWE-2
2022-03-09	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4270	TWE-3
2022-03-08	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4270	TWE-1
2022-03-08	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4270	TWE-2
2022-03-08	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4270	TWE-3
2022-03-07	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4270	TWE-1
2022-03-07	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4270	TWE-2
2022-03-07	20-YEAR U.S. TREASURY BOND FUTURES	CBT	4270	TWE-3