

Table 1. NYMEX Crude Oil monthly composition

Month	Commodity monthly contracts													Average maturity (months)	% of open interest captured by JPMCCI
	Mar-24	Apr-24	May-24	Jun-24	Jul-24	Aug-24	Sep-24	Oct-24	Nov-24	Dec-24	Jun-25	Dec-25	Jun-34		
Jan-24	23.34%	11.63%	7.09%	15.58%	5.07%	-	5.76%	-	-	17.76%	5.43%	8.34%	-	7.4	63.2%
Feb-24	-	20.97%	13.67%	16.66%	7.54%	-	7.17%	-	-	19.01%	6.14%	8.84%	-	7.2	59.4%
Mar-24	-	-	20.92%	18.71%	9.97%	5.72%	8.10%	-	-	20.06%	7.01%	9.51%	-	7.0	60.3%
Apr-24	-	-	-	22.62%	13.93%	7.42%	9.51%	5.87%	-	19.28%	7.34%	9.28%	4.74%	12.2	64.0%
May-24	-	-	-	-	21.86%	13.43%	11.51%	8.58%	4.85%	20.74%	8.85%	10.16%	-	6.6	62.2%
Jun-24	-	-	-	-	-	21.13%	19.19%	10.49%	6.44%	21.32%	10.03%	11.39%	-	6.3	59.6%

Table 2. NYMEX Gasoline monthly composition

Month	Commodity monthly contracts											Average maturity (months)	% of open interest captured by JPMCCI
	Mar-24	Apr-24	May-24	Jun-24	Jul-24	Aug-24	Sep-24	Oct-24	Nov-24	Dec-24	Jan-25		
Jan-24	37.86%	17.64%	11.60%	11.98%	5.64%	-	6.94%	-	-	8.35%	-	4.2	74.1%
Feb-24	-	33.28%	18.83%	15.82%	7.58%	3.92%	8.31%	3.97%	-	8.29%	-	4.2	76.9%
Mar-24	-	-	38.55%	20.63%	11.71%	5.36%	9.53%	5.32%	-	8.90%	-	3.9	75.0%
Apr-24	-	-	-	37.10%	19.32%	9.66%	11.37%	6.93%	5.07%	10.54%	-	3.9	74.8%
May-24	-	-	-	-	39.70%	16.80%	14.43%	9.72%	6.56%	12.80%	-	3.7	73.1%
Jun-24	-	-	-	-	-	34.12%	22.74%	15.90%	9.14%	13.39%	4.72%	3.6	74.2%

Table 3. NYMEX Heating Oil monthly composition

Month	Commodity monthly contracts														Average maturity (months)	% of open interest captured by JPMCCI
	Mar-24	Apr-24	May-24	Jun-24	Jul-24	Aug-24	Sep-24	Oct-24	Nov-24	Dec-24	Jan-25	Mar-25	Jun-25	Dec-25		
Jan-24	33.76%	19.44%	11.50%	15.24%	5.34%	-	4.45%	-	-	10.27%	-	-	-	-	4.3	71.0%
Feb-24	-	32.03%	18.50%	19.20%	7.61%	5.04%	6.51%	-	-	11.12%	-	-	-	-	4.2	69.9%
Mar-24	-	-	32.28%	21.58%	10.43%	6.20%	7.75%	4.90%	4.21%	12.66%	-	-	-	-	4.3	73.6%
Apr-24	-	-	-	35.85%	16.80%	8.77%	10.44%	7.41%	5.43%	15.29%	-	-	-	-	4.1	70.3%
May-24	-	-	-	-	32.07%	12.52%	13.26%	9.44%	6.58%	17.20%	4.77%	-	4.15%	-	4.5	73.2%
Jun-24	-	-	-	-	-	25.45%	17.84%	11.62%	8.64%	17.63%	5.45%	4.05%	5.10%	4.22%	5.1	76.7%

Table 4. NYMEX Natural Gas monthly composition

Month	Commodity monthly contracts															Average maturity (months)	% of open interest captured by JPMCCI
	Mar-24	Apr-24	May-24	Jun-24	Jul-24	Aug-24	Sep-24	Oct-24	Nov-24	Dec-24	Jan-25	Mar-25	Apr-25	May-25	Oct-25		
Jan-24	31.11%	11.39%	11.67%	5.66%	5.71%	3.97%	6.09%	10.03%	4.08%	4.43%	5.85%	-	-	-	-	5.3	76.5%
Feb-24	-	16.90%	21.34%	7.63%	8.23%	4.82%	8.68%	11.48%	5.08%	4.73%	6.84%	4.29%	-	-	-	5.7	72.5%
Mar-24	-	-	28.24%	8.62%	10.38%	5.03%	9.94%	11.24%	5.60%	4.76%	7.06%	4.35%	4.79%	-	-	5.6	76.6%
Apr-24	-	-	-	16.60%	20.52%	7.00%	11.96%	13.03%	6.23%	5.34%	8.08%	5.10%	6.12%	-	-	5.5	69.4%
May-24	-	-	-	-	28.83%	8.46%	13.65%	12.69%	6.71%	5.28%	8.29%	5.37%	6.18%	4.54%	-	5.2	73.4%
Jun-24	-	-	-	-	-	15.72%	22.17%	13.73%	8.22%	6.14%	9.02%	7.07%	7.75%	5.61%	4.57%	5.7	70.3%

Table 5. ICE Brent Crude monthly composition

Month	Commodity monthly contracts														Average maturity (months)	% of open interest captured by JPMCCI
	Apr-24	May-24	Jun-24	Jul-24	Aug-24	Sep-24	Oct-24	Nov-24	Dec-24	Jan-25	Feb-25	Mar-25	Jun-25	Dec-25		
Jan-24	24.57%	14.50%	17.01%	7.88%	4.59%	5.16%	-	-	14.05%	-	-	-	5.15%	7.09%	7.4	69.1%
Feb-24	-	27.62%	21.35%	10.24%	6.07%	6.75%	-	-	14.72%	-	-	-	5.71%	7.54%	7.1	66.7%
Mar-24	-	-	30.89%	17.32%	8.56%	8.82%	4.78%	-	15.08%	-	-	-	6.20%	8.35%	7.0	66.4%
Apr-24	-	-	-	30.12%	13.73%	11.31%	6.50%	6.09%	16.41%	-	-	-	6.63%	9.21%	6.9	65.4%
May-24	-	-	-	-	27.92%	18.67%	9.73%	7.84%	18.01%	-	-	-	7.41%	10.42%	6.7	62.2%
Jun-24	-	-	-	-	-	29.33%	13.91%	8.81%	16.70%	4.93%	4.42%	4.44%	7.42%	10.04%	6.7	69.7%

Table 6. ICE Gas Oil monthly composition

Month	Commodity monthly contracts													Average maturity (months)	% of open interest captured by JPMCCI
	Mar-24	Apr-24	May-24	Jun-24	Jul-24	Aug-24	Sep-24	Oct-24	Nov-24	Dec-24	Jan-25	Jun-25	Dec-25		
Jan-24	28.71%	15.10%	10.29%	15.38%	5.61%	-	5.41%	4.71%	-	14.78%	-	-	-	5.0	64.7%
Feb-24	-	24.21%	16.37%	17.40%	7.23%	5.35%	6.78%	6.03%	-	16.64%	-	-	-	5.0	65.5%
Mar-24	-	-	26.51%	19.04%	10.20%	6.74%	8.13%	7.51%	4.78%	17.09%	-	-	-	4.8	66.9%
Apr-24	-	-	-	27.79%	15.74%	8.63%	9.84%	8.68%	5.79%	18.61%	-	-	4.93%	5.3	67.0%
May-24	-	-	-	-	23.36%	11.92%	11.80%	11.54%	6.96%	19.84%	4.69%	5.14%	4.74%	5.6	69.9%
Jun-24	-	-	-	-	-	21.81%	16.51%	15.51%	8.56%	20.26%	5.95%	6.21%	5.18%	5.3	69.0%

Table 7. COMEX Gold monthly composition

Month	Commodity monthly contracts					Average maturity (months)	% of open interest captured by JPMCCI
	Apr-24	Jun-24	Aug-24	Oct-24	Dec-24		
Jan-24	85.34%	14.66%	-	-	-	3.3	51.3%
Feb-24	83.04%	13.02%	3.94%	-	-	2.4	94.1%
Mar-24	-	84.42%	9.65%	-	5.93%	3.5	55.5%
Apr-24	-	86.10%	8.89%	-	5.02%	2.5	95.7%
May-24	-	-	86.32%	-	13.68%	3.5	50.0%
Jun-24	-	-	85.15%	3.28%	11.57%	2.5	96.3%

Table 8. COMEX Silver monthly composition

Month	Commodity monthly contracts					Average maturity (months)	% of open interest captured by JPMCCI
	Mar-24	May-24	Jul-24	Sep-24	Dec-24		
Jan-24	83.59%	12.37%	4.04%	-	-	2.4	95.8%
Feb-24	-	88.03%	11.97%	-	-	3.2	51.6%
Mar-24	-	80.71%	12.03%	3.78%	3.48%	2.6	98.2%
Apr-24	-	-	82.03%	10.28%	7.69%	3.6	56.2%
May-24	-	-	83.16%	10.48%	6.36%	2.5	96.9%
Jun-24	-	-	-	83.46%	16.54%	3.5	54.0%

Table 9. NYMEX Palladium monthly composition

Month	Commodity monthly contracts			Average maturity (months)	% of open interest captured by JPMCCI
	Mar-24	Jun-24	Sep-24		
Jan-24	94.01%	5.99%	-	2.2	99.9%
Feb-24	-	100.00%	-	4.0	52.7%
Mar-24	-	100.00%	-	3.0	97.6%
Apr-24	-	91.12%	8.88%	2.3	93.8%
May-24	-	-	100.00%	4.0	49.2%
Jun-24	-	-	100.00%	3.0	98.7%

Table 10. NYMEX Platinum monthly composition

Month	Commodity monthly contracts			Average maturity (months)	% of open interest captured by JPMCCI
	Apr-24	Jul-24	Oct-24		
Jan-24	96.46%	3.54%	-	3.1	99.0%
Feb-24	90.45%	9.55%	-	2.3	97.4%
Mar-24	-	92.71%	7.29%	4.2	53.3%
Apr-24	-	92.93%	7.07%	3.2	98.9%
May-24	-	88.45%	11.55%	2.3	99.2%
Jun-24	-	-	100.00%	4.0	51.5%

Table 11. LME Aluminum monthly composition

Month	Commodity monthly contracts														Average maturity (months)	% of open interest captured by JPMCCI
	Mar-24	Apr-24	May-24	Jun-24	Jul-24	Aug-24	Sep-24	Oct-24	Nov-24	Dec-24	Jan-25	Mar-25	Jun-25	Dec-25		
Jan-24	29.58%	12.54%	10.66%	11.76%	6.73%	-	5.39%	-	-	13.63%	-	-	-	9.72%	6.6	66.8%
Feb-24	-	17.02%	21.79%	17.94%	8.59%	-	6.74%	-	-	16.59%	-	-	-	11.33%	6.8	59.5%
Mar-24	-	-	25.64%	24.53%	12.51%	-	9.02%	-	-	15.88%	-	-	-	12.43%	6.3	59.0%
Apr-24	-	-	-	23.82%	19.74%	7.77%	11.18%	5.01%	5.83%	14.58%	-	-	-	12.06%	6.2	61.8%
May-24	-	-	-	-	23.34%	13.00%	15.78%	7.07%	7.40%	16.64%	4.85%	-	-	11.93%	6.1	62.3%
Jun-24	-	-	-	-	-	15.96%	21.39%	9.77%	8.57%	17.45%	5.14%	5.12%	4.74%	11.87%	6.4	66.7%

Table 12. LME Copper monthly composition

Month	Commodity monthly contracts											Average maturity (months)	% of open interest captured by JPMCCI
	Mar-24	Apr-24	May-24	Jun-24	Jul-24	Aug-24	Sep-24	Oct-24	Nov-24	Dec-24	Dec-25		
Jan-24	33.82%	16.84%	13.19%	8.98%	4.55%	-	-	-	-	16.95%	5.67%	5.6	66.0%
Feb-24	-	22.40%	23.14%	16.12%	6.73%	-	5.51%	-	-	19.58%	6.52%	5.9	61.6%
Mar-24	-	-	24.93%	23.90%	10.58%	5.20%	6.81%	-	-	20.29%	8.30%	5.9	63.6%
Apr-24	-	-	-	27.33%	19.85%	8.82%	9.02%	5.09%	-	20.46%	9.43%	5.8	63.7%
May-24	-	-	-	-	22.89%	18.02%	14.78%	6.11%	4.82%	21.22%	12.16%	6.0	62.7%
Jun-24	-	-	-	-	-	23.18%	26.89%	8.46%	6.05%	21.02%	14.41%	5.8	61.3%

Table 13. LME Lead monthly composition

Month	Commodity monthly contracts												Average maturity (months)	% of open interest captured by JPMCCI
	Mar-24	Apr-24	May-24	Jun-24	Jul-24	Aug-24	Sep-24	Oct-24	Nov-24	Dec-24	Jan-25	Dec-25		
Jan-24	37.80%	23.04%	9.83%	11.76%	6.28%	-	-	-	-	11.29%	-	-	4.0	70.0%
Feb-24	-	29.71%	24.41%	18.64%	8.08%	-	5.67%	-	-	13.49%	-	-	4.2	65.7%
Mar-24	-	-	30.44%	30.30%	13.26%	-	6.86%	-	-	14.61%	-	4.52%	4.7	66.5%
Apr-24	-	-	-	34.20%	27.83%	6.67%	10.60%	-	-	15.49%	-	5.22%	4.6	66.8%
May-24	-	-	-	-	30.55%	16.29%	17.01%	5.25%	5.21%	15.56%	4.77%	5.35%	4.8	70.6%
Jun-24	-	-	-	-	-	24.51%	29.30%	10.08%	7.20%	18.40%	4.39%	6.12%	4.6	69.9%

Table 14. LME Nickel monthly composition

Month	Commodity monthly contracts												Average maturity (months)	% of open interest captured by JPMCCI
	Mar-24	Apr-24	May-24	Jun-24	Jul-24	Aug-24	Sep-24	Oct-24	Nov-24	Dec-24	Dec-25	Dec-26		
Jan-24	28.31%	13.46%	9.41%	10.69%	5.85%	-	-	-	-	15.50%	11.19%	5.59%	8.5	71.4%
Feb-24	-	17.49%	19.01%	15.65%	7.87%	-	5.38%	-	-	16.74%	11.84%	6.02%	8.6	65.7%
Mar-24	-	-	23.35%	18.71%	10.22%	4.75%	6.89%	-	-	17.30%	12.07%	6.71%	8.4	69.4%
Apr-24	-	-	-	20.12%	19.30%	7.21%	8.61%	4.74%	-	18.77%	13.36%	7.88%	8.7	68.0%
May-24	-	-	-	-	21.97%	12.72%	12.97%	5.14%	5.97%	19.51%	13.57%	8.15%	8.4	68.8%
Jun-24	-	-	-	-	-	15.74%	23.60%	8.60%	6.70%	22.30%	14.37%	8.69%	8.2	66.5%

Table 15. LME Zinc monthly composition

Month	Commodity monthly contracts												Average maturity (months)	% of open interest captured by JPMCCI
	Mar-24	Apr-24	May-24	Jun-24	Jul-24	Aug-24	Sep-24	Oct-24	Nov-24	Dec-24	Jan-25	Dec-25		
Jan-24	35.96%	14.42%	11.51%	11.62%	7.47%	5.30%	4.68%	-	-	9.04%	-	-	4.4	78.7%
Feb-24	-	20.08%	23.15%	20.82%	9.93%	7.57%	7.41%	-	-	11.04%	-	-	4.5	68.5%
Mar-24	-	-	30.21%	24.32%	11.93%	8.37%	9.45%	-	5.71%	10.01%	-	-	4.2	73.5%
Apr-24	-	-	-	27.90%	21.92%	13.11%	14.11%	4.60%	7.13%	11.23%	-	-	4.1	69.2%
May-24	-	-	-	-	26.27%	17.84%	22.92%	6.52%	7.67%	12.64%	6.15%	-	4.1	71.3%
Jun-24	-	-	-	-	-	21.19%	34.35%	10.30%	8.33%	14.59%	6.23%	5.01%	4.5	72.0%

Table 16. COMEX Copper monthly composition

Month	Commodity monthly contracts						Average maturity (months)	% of open interest captured by JPMCCI
	Mar-24	May-24	Jul-24	Sep-24	Dec-24	Mar-25		
Jan-24	62.91%	18.41%	8.76%	6.54%	3.38%	-	3.4	95.7%
Feb-24	-	62.65%	17.38%	11.85%	8.11%	-	4.4	64.1%
Mar-24	-	63.43%	18.89%	10.02%	7.66%	-	3.3	93.4%
Apr-24	-	-	64.93%	19.59%	15.48%	-	4.2	63.5%
May-24	-	-	63.73%	18.43%	13.82%	4.02%	3.4	94.2%
Jun-24	-	-	-	64.72%	26.39%	8.89%	4.3	64.5%

Table 17. CBOT Corn monthly composition

Month	Commodity monthly contracts								Average maturity	% of open interest captured by
	Mar-24	May-24	Jul-24	Sep-24	Dec-24	Mar-25	Jul-25	Dec-25	(months)	JPMCCI
Jan-24	42.28%	19.81%	16.45%	7.17%	14.30%	-	-	-	4.8	97.2%
Feb-24	-	42.91%	25.10%	10.49%	21.49%	-	-	-	5.4	76.2%
Mar-24	-	40.60%	25.88%	11.37%	22.14%	-	-	-	4.5	94.2%
Apr-24	-	-	46.84%	16.23%	32.50%	4.42%	-	-	5.3	77.3%
May-24	-	-	42.77%	18.87%	32.79%	5.56%	-	-	4.5	92.3%
Jun-24	-	-	-	36.53%	45.34%	9.18%	4.96%	3.99%	6.0	77.2%

Table 18. CBOT Soybean monthly composition

Month	Commodity monthly contracts									Average maturity	% of open interest captured by
	Mar-24	May-24	Jul-24	Aug-24	Sep-24	Nov-24	Jan-25	Mar-25	May-25	(months)	JPMCCI
Jan-24	46.79%	21.11%	15.74%	-	-	16.36%	-	-	-	4.4	91.2%
Feb-24	-	45.12%	24.73%	-	-	25.19%	-	4.96%	-	5.5	71.3%
Mar-24	-	44.33%	25.59%	-	-	25.09%	-	4.99%	-	4.5	89.6%
Apr-24	-	-	48.22%	4.59%	-	35.53%	4.62%	7.04%	-	5.3	73.1%
May-24	-	-	44.84%	4.94%	3.59%	34.71%	5.07%	6.86%	-	4.4	93.4%
Jun-24	-	-	-	10.15%	6.12%	58.81%	8.94%	10.78%	5.20%	5.5	73.9%

Table 19. CBOT Soybean Meal monthly composition

Month	Commodity monthly contracts									Average maturity	% of open interest captured by
	Mar-24	May-24	Jul-24	Aug-24	Sep-24	Oct-24	Dec-24	Jan-25	Mar-25	(months)	JPMCCI
Jan-24	47.95%	28.44%	15.32%	-	-	-	8.30%	-	-	3.9	90.4%
Feb-24	-	54.05%	25.76%	4.05%	-	4.04%	12.09%	-	-	4.7	74.6%
Mar-24	-	46.46%	27.55%	4.81%	4.03%	3.95%	13.21%	-	-	4.0	94.5%
Apr-24	-	-	54.71%	8.85%	7.44%	6.44%	22.56%	-	-	4.6	73.3%
May-24	-	-	43.58%	9.15%	8.21%	6.12%	24.27%	4.68%	4.00%	4.3	95.3%
Jun-24	-	-	-	16.75%	12.71%	9.04%	46.06%	8.61%	6.82%	5.1	76.3%

Table 20. CBOT Soybean Oil monthly composition

Month	Commodity monthly contracts									Average maturity	% of open interest captured by	
	Mar-24	May-24	Jul-24	Aug-24	Sep-24	Oct-24	Dec-24	Jan-25	Mar-25	May-25	(months)	JPMCCI
Jan-24	39.82%	23.97%	18.43%	3.88%	3.23%	-	10.67%	-	-	-	4.6	94.2%
Feb-24	-	43.04%	25.97%	6.86%	4.79%	4.50%	14.84%	-	-	-	5.2	79.2%
Mar-24	-	40.80%	25.39%	7.17%	5.35%	4.75%	16.54%	-	-	-	4.3	93.6%
Apr-24	-	-	47.60%	10.45%	8.59%	6.88%	26.47%	-	-	-	4.8	75.0%
May-24	-	-	39.21%	10.52%	8.62%	6.82%	26.79%	4.21%	3.82%	-	4.4	93.9%
Jun-24	-	-	-	18.03%	11.05%	9.07%	43.14%	7.44%	6.82%	4.44%	5.3	79.6%

Table 21. CBOT Wheat monthly composition

Month	Commodity monthly contracts							Average maturity	% of open interest captured by
	Mar-24	May-24	Jul-24	Sep-24	Dec-24	Mar-25	Jul-25	(months)	JPMCCI
Jan-24	45.98%	17.01%	21.34%	6.62%	9.06%	-	-	4.4	97.4%
Feb-24	-	45.33%	30.61%	9.97%	14.10%	-	-	5.0	76.3%
Mar-24	-	46.34%	28.99%	11.64%	13.04%	-	-	4.0	95.7%
Apr-24	-	-	60.61%	19.72%	19.67%	-	-	4.4	75.0%
May-24	-	-	56.41%	19.98%	18.64%	4.97%	-	3.7	95.3%
Jun-24	-	-	-	52.73%	30.99%	9.14%	7.14%	5.2	71.4%

Table 22. KCBOT Winter Wheat monthly composition

Month	Commodity monthly contracts						Average maturity	% of open interest captured by
	Mar-24	May-24	Jul-24	Sep-24	Dec-24	Mar-25	(months)	JPMCCI
Jan-24	49.11%	18.67%	19.82%	6.39%	6.00%	-	4.1	99.1%
Feb-24	-	48.90%	30.92%	9.37%	10.81%	-	4.8	77.0%
Mar-24	-	47.20%	30.25%	11.23%	11.31%	-	3.8	98.1%
Apr-24	-	-	60.45%	20.07%	19.48%	-	4.4	77.7%
May-24	-	-	54.19%	21.34%	19.82%	4.64%	3.8	96.8%
Jun-24	-	-	-	55.00%	34.51%	10.49%	4.7	71.6%

Table 23. MGE Spring Wheat monthly composition

Month	Commodity monthly contracts						Average maturity	% of open interest captured by
	Mar-24	May-24	Jul-24	Sep-24	Dec-24	Mar-25	(months)	JPMCCI
Jan-24	51.11%	22.76%	11.16%	11.11%	3.86%	-	3.9	99.8%
Feb-24	-	50.76%	21.69%	20.05%	7.50%	-	4.8	73.2%
Mar-24	-	46.47%	24.70%	19.77%	9.06%	-	3.9	99.2%
Apr-24	-	-	50.06%	34.16%	15.79%	-	4.5	77.8%
May-24	-	-	46.32%	32.52%	18.02%	3.14%	3.8	98.8%
Jun-24	-	-	-	59.03%	33.32%	7.65%	4.5	73.8%

Table 24. NYBOT Cocoa monthly composition

Month	Commodity monthly contracts							Average maturity	% of open interest captured by
	Mar-24	May-24	Jul-24	Sep-24	Dec-24	Mar-25	May-25	(months)	JPMCCI
Jan-24	38.44%	24.90%	14.79%	9.41%	7.85%	4.60%	-	4.9	97.0%
Feb-24	-	45.68%	23.37%	12.81%	11.55%	6.60%	-	5.4	88.0%
Mar-24	-	38.82%	27.63%	13.79%	12.25%	7.51%	-	4.7	94.9%
Apr-24	-	-	47.95%	22.95%	18.52%	10.58%	-	5.2	84.4%
May-24	-	-	39.37%	24.99%	20.63%	11.35%	3.65%	4.8	95.5%
Jun-24	-	-	-	49.49%	29.55%	15.83%	5.13%	5.2	85.5%

Table 25. NYBOT Coffee monthly composition

Month	Commodity monthly contracts							Average maturity	% of open interest captured by
	Mar-24	May-24	Jul-24	Sep-24	Dec-24	Mar-25	May-25	(months)	JPMCCI
Jan-24	43.77%	24.03%	13.14%	10.32%	8.74%	-	-	4.4	93.6%
Feb-24	-	47.73%	18.97%	15.51%	12.97%	4.82%	-	5.4	83.4%
Mar-24	-	42.56%	21.17%	16.87%	13.73%	5.68%	-	4.6	93.7%
Apr-24	-	-	44.66%	24.41%	18.31%	8.84%	3.78%	5.5	82.8%
May-24	-	-	41.85%	25.83%	18.58%	10.12%	3.61%	4.6	93.8%
Jun-24	-	-	-	53.96%	26.60%	14.29%	5.15%	5.1	80.7%

Table 26. NYBOT Cotton monthly composition

Month	Commodity monthly contracts								Average maturity	% of open interest captured by
	Mar-24	May-24	Jul-24	Dec-24	Mar-25	May-25	Jul-25	Dec-25	(months)	JPMCCI
Jan-24	46.58%	24.14%	15.88%	13.40%	-	-	-	-	4.3	96.8%
Feb-24	-	51.16%	26.53%	22.31%	-	-	-	-	5.1	81.9%
Mar-24	-	45.76%	24.37%	26.74%	3.13%	-	-	-	4.7	96.1%
Apr-24	-	-	49.60%	40.55%	5.91%	-	-	3.93%	6.2	83.1%
May-24	-	-	43.86%	43.99%	7.68%	-	-	4.47%	5.6	95.4%
Jun-24	-	-	-	71.12%	14.42%	4.02%	4.13%	6.31%	7.7	86.9%

Table 27. NYBOT Orange Juice monthly composition

Month	Commodity monthly contracts				Average maturity	% of open interest captured by
	Mar-24	May-24	Jul-24	Sep-24	(months)	JPMCCI
Jan-24	100.00%	-	-	-		
Feb-24	-	100.00%	-	-		
Mar-24	-	100.00%	-	-		Not included in JPMCCI
Apr-24	-	-	100.00%	-		
May-24	-	-	100.00%	-		
Jun-24	-	-	-	100.00%		

Table 28. NYBOT Sugar monthly composition

Month	Commodity monthly contracts								Average maturity	% of open interest captured by
	Mar-24	May-24	Jul-24	Oct-24	Mar-25	May-25	Jul-25	Oct-25	(months)	JPMCCI
Jan-24	39.58%	22.39%	16.16%	11.62%	6.91%	3.35%	-	-	5.2	92.7%
Feb-24	-	43.43%	22.05%	15.51%	10.53%	4.57%	3.91%	-	6.4	78.7%
Mar-24	-	39.94%	24.34%	15.60%	11.23%	4.77%	4.13%	-	5.5	93.9%
Apr-24	-	-	45.73%	22.07%	15.04%	6.93%	5.95%	4.29%	6.9	81.3%
May-24	-	-	42.39%	25.09%	14.93%	7.00%	6.29%	4.29%	6.0	95.4%
Jun-24	-	-	-	50.24%	23.16%	10.56%	10.12%	5.92%	7.5	77.6%

Table 29. LIFFE Robusta Coffee monthly composition

Month	Commodity monthly contracts						Average maturity	% of open interest captured by
	Mar-24	May-24	Jul-24	Sep-24	Nov-24	Jan-25	(months)	JPMCCI
Jan-24	47.55%	27.64%	15.36%	5.02%	4.43%	-	3.8	98.6%
Feb-24	-	55.36%	27.86%	9.50%	7.28%	-	4.4	80.7%
Mar-24	-	47.87%	28.49%	15.15%	8.48%	-	3.7	97.4%
Apr-24	-	-	58.63%	26.28%	15.09%	-	4.1	76.1%
May-24	-	-	53.06%	27.38%	14.81%	4.76%	3.4	97.0%
Jun-24	-	-	-	65.91%	24.27%	9.82%	3.9	74.0%

Table 30. LIFFE White Sugar monthly composition

Month	Commodity monthly contracts							Average maturity	% of open interest captured by
	May-24	Aug-24	Oct-24	Dec-24	Mar-25	May-25	Aug-25	(months)	JPMCCI
Jan-24	51.96%	26.57%	14.91%	6.56%	-	-	-	6.0	57.0%
Feb-24	53.78%	24.35%	12.61%	5.64%	3.62%	-	-	5.1	89.0%
Mar-24	45.32%	27.95%	15.11%	7.17%	4.45%	-	-	4.5	97.4%
Apr-24	-	56.68%	24.30%	11.77%	7.25%	-	-	5.5	86.1%
May-24	-	51.27%	22.66%	12.97%	8.47%	4.63%	-	5.0	95.7%
Jun-24	-	39.42%	26.38%	15.85%	9.78%	5.41%	3.16%	4.7	97.1%

Table 31. CME Feeder Cattle monthly composition

Month	Commodity monthly contracts								Average maturity	% of open interest captured by
	Mar-24	Apr-24	May-24	Aug-24	Sep-24	Oct-24	Nov-24	Jan-25	(months)	JPMCCI
Jan-24	55.56%	16.19%	14.43%	13.81%	-	-	-	-	3.1	88.7%
Feb-24	-	39.00%	29.23%	25.28%	6.50%	-	-	-	3.6	64.4%
Mar-24	-	-	52.00%	33.30%	9.29%	5.40%	-	-	3.6	66.7%
Apr-24	-	-	-	67.02%	17.65%	9.46%	5.88%	-	4.5	62.1%
May-24	-	-	-	62.06%	16.20%	10.70%	6.83%	4.21%	3.8	92.3%
Jun-24	-	-	-	54.92%	17.17%	12.38%	9.64%	5.90%	3.0	97.6%

Table 32. CME Lean Hogs monthly composition

Month	Commodity monthly contracts								Average maturity	% of open interest captured by
	Apr-24	Jun-24	Jul-24	Aug-24	Oct-24	Dec-24	Feb-25	Apr-25	(months)	JPMCCI
Jan-24	48.43%	21.66%	9.25%	12.29%	8.37%	-	-	-	4.7	75.6%
Feb-24	45.09%	20.43%	8.51%	11.03%	10.23%	4.70%	-	-	4.1	93.5%
Mar-24	-	43.42%	13.07%	17.14%	16.64%	9.73%	-	-	4.7	74.7%
Apr-24	-	40.92%	13.64%	14.99%	16.70%	10.46%	3.28%	-	4.0	93.3%
May-24	-	-	31.44%	24.05%	22.70%	16.03%	5.77%	-	4.1	75.2%
Jun-24	-	-	-	39.16%	26.91%	20.50%	9.10%	4.33%	4.3	78.5%

Table 33. CME Live Cattle monthly composition

Month	Commodity monthly contracts							Average maturity (months)	% of open interest captured by JPMCCI
	Apr-24	Jun-24	Aug-24	Oct-24	Dec-24	Feb-25	Apr-25		
Jan-24	49.61%	28.84%	14.92%	6.64%	-	-	-	4.6	74.8%
Feb-24	44.46%	26.96%	16.71%	7.81%	4.05%	-	-	4.0	94.9%
Mar-24	-	49.31%	27.81%	15.14%	7.74%	-	-	4.6	75.3%
Apr-24	-	44.73%	27.61%	15.70%	8.52%	3.44%	-	4.0	95.0%
May-24	-	-	53.33%	24.92%	14.99%	6.76%	-	4.5	74.7%
Jun-24	-	-	46.17%	25.95%	16.40%	7.37%	4.10%	3.9	95.3%

Table 34. LME Tin monthly composition

Month	Commodity monthly contracts										Average maturity (months)	% of open interest captured by JPMCCI
	Mar-24	Apr-24	May-24	Jun-24	Jul-24	Aug-24	Sep-24	Oct-24	Nov-24	Dec-24		
Jan-24	37.56%	27.61%	14.90%	14.12%	5.81%	-	-	-	-	-	3.2	64.6%
Feb-24	-	29.19%	26.12%	26.72%	7.77%	-	4.80%	-	-	5.40%	3.7	64.2%
Mar-24	-	-	33.19%	33.01%	13.10%	6.21%	8.24%	-	-	6.26%	3.5	68.5%
Apr-24	-	-	-	36.28%	26.16%	11.63%	18.03%	-	-	7.91%	3.5	62.6%
May-24	-	-	-	-	34.07%	23.70%	25.34%	7.36%	-	9.52%	3.4	62.4%
Jun-24	-	-	-	-	-	29.24%	40.86%	12.81%	6.40%	10.69%	3.3	63.7%

Table 35. CBOT Rough Rice monthly composition

Month	Commodity monthly contracts				Average maturity (months)	% of open interest captured by JPMCCI
	Mar-24	May-24	Jul-24	Sep-24		
Jan-24	100.00%	-	-	-		
Feb-24	-	100.00%	-	-		
Mar-24	-	100.00%	-	-		Not included in JPMCCI
Apr-24	-	-	100.00%	-		
May-24	-	-	100.00%	-		
Jun-24	-	-	-	100.00%		

Table 36. CBOT Ethanol monthly composition

Month	Commodity monthly contracts			Average maturity (months)	% of open interest captured by JPMCCI
	Apr-24	May-24	Aug-24		
Jan-24	100.00%	-	-		
Feb-24	100.00%	-	-		
Mar-24	-	100.00%	-		Not included in JPMCCI
Apr-24	-	-	100.00%		
May-24	-	-	100.00%		
Jun-24	-	-	100.00%		

Table 1. Ex-Front NYMEX Crude Oil monthly composition

Month	Commodity monthly contracts												Average maturity (months)	% of open interest captured by JPMCCI
	Apr-24	May-24	Jun-24	Jul-24	Aug-24	Sep-24	Oct-24	Nov-24	Dec-24	Jun-25	Dec-25	Jun-34		
Jan-24	15.16%	9.25%	20.32%	6.62%	-	7.52%	-	-	23.17%	7.08%	10.89%	-	9.1	48.5%
Feb-24	-	17.30%	21.08%	9.54%	-	9.07%	-	-	24.06%	7.77%	11.19%	-	8.6	46.9%
Mar-24	-	-	23.66%	12.60%	7.23%	10.25%	-	-	25.37%	8.86%	12.03%	-	8.3	47.7%
Apr-24	-	-	-	18.01%	9.58%	12.30%	7.59%	-	24.92%	9.49%	11.99%	6.12%	15.2	49.5%
May-24	-	-	-	-	17.19%	14.74%	10.98%	6.21%	26.55%	11.33%	13.01%	-	7.8	48.6%
Jun-24	-	-	-	-	-	24.34%	13.30%	8.17%	27.03%	12.71%	14.45%	-	7.4	47.0%

Table 2. Ex-Front NYMEX Gasoline monthly composition

Month	Commodity monthly contracts										Average maturity (months)	% of open interest captured by JPMCCI
	Apr-24	May-24	Jun-24	Jul-24	Aug-24	Sep-24	Oct-24	Nov-24	Dec-24	Jan-25		
Jan-24	28.38%	18.67%	19.28%	9.08%	-	11.17%	-	-	13.43%	-	5.5	46.0%
Feb-24	-	28.22%	23.71%	11.36%	5.87%	12.45%	5.95%	-	12.43%	-	5.3	51.3%
Mar-24	-	-	33.57%	19.05%	8.72%	15.51%	8.66%	-	14.48%	-	5.0	46.1%
Apr-24	-	-	-	30.71%	15.35%	18.08%	11.03%	8.07%	16.76%	-	5.0	47.1%
May-24	-	-	-	-	27.86%	23.92%	16.11%	10.88%	21.22%	-	4.7	44.1%
Jun-24	-	-	-	-	-	34.51%	24.13%	13.87%	20.32%	7.16%	4.4	48.9%

Table 3. Ex-Front NYMEX Heating Oil monthly composition

Month	Commodity monthly contracts													Average maturity (months)	% of open interest captured by JPMCCI
	Apr-24	May-24	Jun-24	Jul-24	Aug-24	Sep-24	Oct-24	Nov-24	Dec-24	Jan-25	Mar-25	Jun-25	Dec-25		
Jan-24	29.36%	17.36%	23.01%	8.06%	-	6.72%	-	-	15.50%	-	-	-	-	5.5	47.0%
Feb-24	-	27.22%	28.24%	11.19%	7.42%	9.58%	-	-	16.35%	-	-	-	-	5.3	47.5%
Mar-24	-	-	31.87%	15.40%	9.15%	11.44%	7.24%	6.21%	18.69%	-	-	-	-	5.4	49.8%
Apr-24	-	-	-	26.19%	13.67%	16.28%	11.56%	8.46%	23.84%	-	-	-	-	5.3	45.1%
May-24	-	-	-	-	18.44%	19.53%	13.89%	9.68%	25.32%	7.03%	-	6.11%	-	5.7	49.7%
Jun-24	-	-	-	-	-	23.93%	15.59%	11.59%	23.66%	7.32%	5.43%	6.83%	5.66%	6.2	57.2%

Table 4. Ex-Front NYMEX Natural Gas monthly composition

Month	Commodity monthly contracts														Average maturity (months)	% of open interest captured by JPMCCI
	Apr-24	May-24	Jun-24	Jul-24	Aug-24	Sep-24	Oct-24	Nov-24	Dec-24	Jan-25	Mar-25	Apr-25	May-25	Oct-25		
Jan-24	16.54%	16.94%	8.22%	8.29%	5.77%	8.84%	14.56%	5.93%	6.43%	8.49%	-	-	-	-	6.8	52.7%
Feb-24	-	25.68%	9.18%	9.90%	5.80%	10.45%	13.82%	6.11%	5.69%	8.23%	5.16%	-	-	-	6.5	60.2%
Mar-24	-	-	12.02%	14.47%	7.00%	13.85%	15.66%	7.80%	6.63%	9.84%	6.06%	6.67%	-	-	7.0	55.0%
Apr-24	-	-	-	24.61%	8.40%	14.34%	15.63%	7.47%	6.41%	9.69%	6.12%	7.34%	-	-	6.2	57.8%
May-24	-	-	-	-	11.89%	19.18%	17.83%	9.42%	7.41%	11.65%	7.54%	8.69%	6.39%	-	6.5	52.2%
Jun-24	-	-	-	-	-	26.31%	16.29%	9.75%	7.29%	10.70%	8.39%	9.19%	6.66%	5.42%	6.4	59.2%

Table 5. Ex-Front ICE Brent Crude monthly composition

Month	Commodity monthly contracts													Average maturity (months)	% of open interest captured by JPMCCI
	May-24	Jun-24	Jul-24	Aug-24	Sep-24	Oct-24	Nov-24	Dec-24	Jan-25	Feb-25	Mar-25	Jun-25	Dec-25		
Jan-24	19.22%	22.56%	10.45%	6.09%	6.83%	-	-	18.63%	-	-	-	6.83%	9.39%	8.9	52.2%
Feb-24	-	29.49%	14.15%	8.39%	9.33%	-	-	20.33%	-	-	-	7.89%	10.42%	8.6	48.3%
Mar-24	-	-	25.06%	12.39%	12.76%	6.92%	-	21.82%	-	-	-	8.97%	12.08%	8.7	45.9%
Apr-24	-	-	-	19.64%	16.19%	9.30%	8.72%	23.48%	-	-	-	9.49%	13.18%	8.6	45.7%
May-24	-	-	-	-	25.91%	13.50%	10.87%	24.98%	-	-	-	10.28%	14.46%	8.2	44.8%
Jun-24	-	-	-	-	-	19.68%	12.47%	23.62%	6.98%	6.25%	6.29%	10.50%	14.20%	8.2	49.2%

Table 6. Ex-Front ICE Gas Oil monthly composition

Month	Commodity monthly contracts												Average maturity (months)	% of open interest captured by JPMCCI
	Apr-24	May-24	Jun-24	Jul-24	Aug-24	Sep-24	Oct-24	Nov-24	Dec-24	Jan-25	Jun-25	Dec-25		
Jan-24	21.18%	14.44%	21.57%	7.87%	-	7.59%	6.60%	-	20.74%	-	-	-	6.2	46.1%
Feb-24	-	21.60%	22.96%	9.54%	7.06%	8.94%	7.96%	-	21.95%	-	-	-	5.9	49.6%
Mar-24	-	-	25.91%	13.88%	9.18%	11.06%	10.22%	6.50%	23.25%	-	-	-	5.8	49.1%
Apr-24	-	-	-	21.79%	11.95%	13.62%	12.02%	8.02%	25.78%	-	-	6.83%	6.5	48.4%
May-24	-	-	-	-	15.56%	15.40%	15.06%	9.08%	25.89%	6.12%	6.71%	6.18%	6.7	53.6%
Jun-24	-	-	-	-	-	21.11%	19.84%	10.95%	25.92%	7.61%	7.94%	6.63%	6.2	54.0%

Table 7. Ex-Front COMEX Gold monthly composition

Month	Commodity monthly contracts				Average maturity (months)	% of open interest captured by JPMCCI
	Jun-24	Aug-24	Oct-24	Dec-24		
Jan-24	100.00%	-	-	-	5.0	7.5%
Feb-24	76.75%	23.25%	-	-	4.5	16.0%
Mar-24	-	61.92%	-	38.08%	6.5	8.7%
Apr-24	-	63.93%	-	36.07%	5.4	13.3%
May-24	-	-	-	100.00%	7.0	6.8%
Jun-24	-	-	22.08%	77.92%	5.6	14.3%

Table 8. Ex-Front COMEX Silver monthly composition

Month	Commodity monthly contracts				Average maturity (months)	% of open interest captured by JPMCCI
	May-24	Jul-24	Sep-24	Dec-24		
Jan-24	75.41%	24.59%	-	-	4.5	15.7%
Feb-24	-	100.00%	-	-	5.0	6.2%
Mar-24	-	62.37%	19.59%	18.03%	5.3	18.9%
Apr-24	-	-	57.19%	42.81%	6.3	10.1%
May-24	-	-	62.23%	37.77%	5.1	16.3%
Jun-24	-	-	-	100.00%	6.0	8.9%

Table 9. Ex-Front NYMEX Palladium monthly composition

Month	Commodity monthly contracts		Average maturity (months)	% of open interest captured by JPMCCI
	Jun-24	Sep-24		
Jan-24	100.00%	-	5.0	6.0%
Feb-24	100.00%	-	4.0	52.7%
Mar-24	100.00%	-	3.0	97.6%
Apr-24	-	100.00%	5.0	8.3%
May-24	-	100.00%	4.0	49.2%
Jun-24	-	100.00%	3.0	98.7%

Table 10. Ex-Front NYMEX Platinum monthly composition

Month	Commodity monthly contracts		Average maturity (months)	% of open interest captured by JPMCCI
	Jul-24	Oct-24		
Jan-24	100.00%	-	6.0	3.5%
Feb-24	100.00%	-	5.0	9.3%
Mar-24	-	100.00%	7.0	3.9%
Apr-24	-	100.00%	6.0	7.0%
May-24	-	100.00%	5.0	11.5%
Jun-24	-	100.00%	4.0	51.5%

Table 11. Ex-Front LME Aluminum monthly composition

Month	Commodity monthly contracts												Average maturity (months)	% of open interest captured by JPMCCI	
	Apr-24	May-24	Jun-24	Jul-24	Aug-24	Sep-24	Oct-24	Nov-24	Dec-24	Jan-25	Mar-25	Jun-25			Dec-25
Jan-24	17.81%	15.13%	16.70%	9.55%	-	7.65%	-	-	19.35%	-	-	-	13.80%	8.5	47.0%
Feb-24	-	26.26%	21.62%	10.35%	-	8.13%	-	-	20.00%	-	-	-	13.65%	7.7	49.3%
Mar-24	-	-	32.98%	16.82%	-	12.13%	-	-	21.36%	-	-	-	16.72%	7.8	43.9%
Apr-24	-	-	-	25.92%	10.20%	14.68%	6.58%	7.66%	19.14%	-	-	-	15.83%	7.5	47.1%
May-24	-	-	-	-	16.96%	20.59%	9.22%	9.65%	21.70%	6.32%	-	-	15.56%	7.4	47.8%
Jun-24	-	-	-	-	-	25.45%	11.63%	10.20%	20.76%	6.11%	6.09%	5.64%	14.12%	7.2	56.1%

Table 12. Ex-Front LME Copper monthly composition

Month	Commodity monthly contracts										Average maturity (months)	% of open interest captured by JPMCCI
	Apr-24	May-24	Jun-24	Jul-24	Aug-24	Sep-24	Oct-24	Nov-24	Dec-24	Dec-25		
Jan-24	25.44%	19.92%	13.57%	6.88%	-	-	-	-	25.62%	8.57%	7.4	43.7%
Feb-24	-	29.82%	20.77%	8.67%	-	7.10%	-	-	25.24%	8.40%	7.0	47.8%
Mar-24	-	-	31.83%	14.09%	6.93%	9.07%	-	-	27.03%	11.06%	7.2	47.7%
Apr-24	-	-	-	27.32%	12.13%	12.41%	7.00%	-	28.16%	12.97%	7.2	46.3%
May-24	-	-	-	-	23.37%	19.17%	7.92%	6.25%	27.52%	15.77%	7.2	48.3%
Jun-24	-	-	-	-	-	35.01%	11.01%	7.87%	27.36%	18.76%	6.9	47.1%

Table 13. Ex-Front LME Lead monthly composition

Month	Commodity monthly contracts											Average maturity (months)	% of open interest captured by JPMCCI
	Apr-24	May-24	Jun-24	Jul-24	Aug-24	Sep-24	Oct-24	Nov-24	Dec-24	Jan-25	Dec-25		
Jan-24	37.04%	15.80%	18.91%	10.10%	-	-	-	-	18.16%	-	-	5.3	43.5%
Feb-24	-	34.73%	26.52%	11.49%	-	8.07%	-	-	19.19%	-	-	5.2	46.2%
Mar-24	-	-	43.56%	19.07%	-	9.87%	-	-	21.01%	-	6.50%	5.9	46.3%
Apr-24	-	-	-	42.29%	10.13%	16.11%	-	-	23.53%	-	7.93%	5.9	44.0%
May-24	-	-	-	-	23.46%	24.50%	7.56%	7.50%	22.41%	6.87%	7.71%	6.1	49.1%
Jun-24	-	-	-	-	-	38.81%	13.35%	9.54%	24.37%	5.81%	8.11%	5.5	52.8%

Table 14. Ex-Front LME Nickel monthly composition

Month	Commodity monthly contracts											Average maturity (months)	% of open interest captured by JPMCCI
	Apr-24	May-24	Jun-24	Jul-24	Aug-24	Sep-24	Oct-24	Nov-24	Dec-24	Dec-25	Dec-26		
Jan-24	18.78%	13.13%	14.91%	8.16%	-	-	-	-	21.62%	15.61%	7.79%	11.0	51.2%
Feb-24	-	23.04%	18.97%	9.53%	-	6.52%	-	-	20.28%	14.34%	7.30%	10.0	54.2%
Mar-24	-	-	24.40%	13.34%	6.20%	8.98%	-	-	22.57%	15.75%	8.75%	10.3	53.2%
Apr-24	-	-	-	24.16%	9.02%	10.78%	5.94%	-	23.50%	16.73%	9.86%	10.4	54.4%
May-24	-	-	-	-	16.30%	16.62%	6.59%	7.65%	25.00%	17.39%	10.44%	10.2	53.7%
Jun-24	-	-	-	-	-	28.01%	10.20%	7.96%	26.47%	17.06%	10.31%	9.4	56.0%

Table 15. Ex-Front LME Zinc monthly composition

Month	Commodity monthly contracts											Average maturity (months)	% of open interest captured by JPMCCI
	Apr-24	May-24	Jun-24	Jul-24	Aug-24	Sep-24	Oct-24	Nov-24	Dec-24	Jan-25	Dec-25		
Jan-24	22.52%	17.98%	18.14%	11.66%	8.28%	7.31%	-	-	14.11%	-	-	5.7	50.4%
Feb-24	-	28.97%	26.05%	12.42%	9.47%	9.27%	-	-	13.82%	-	-	5.1	54.7%
Mar-24	-	-	34.84%	17.10%	11.99%	13.54%	-	8.18%	14.35%	-	-	5.1	51.3%
Apr-24	-	-	-	30.40%	18.19%	19.57%	6.38%	9.89%	15.57%	-	-	4.9	49.9%
May-24	-	-	-	-	24.19%	31.08%	8.84%	10.40%	17.14%	8.35%	-	4.9	52.6%
Jun-24	-	-	-	-	-	43.58%	13.06%	10.57%	18.52%	7.91%	6.36%	5.2	56.7%

Table 16. Ex-Front COMEX Copper monthly composition

Month	Commodity monthly contracts					Average maturity (months)	% of open interest captured by JPMCCI
	May-24	Jul-24	Sep-24	Dec-24	Mar-25		
Jan-24	49.64%	23.63%	17.63%	9.10%	-	5.8	35.5%
Feb-24	-	46.54%	31.74%	21.72%	-	6.7	23.9%
Mar-24	-	51.66%	27.40%	20.94%	-	5.6	34.2%
Apr-24	-	-	55.87%	44.13%	-	6.3	22.3%
May-24	-	-	50.80%	38.11%	11.09%	5.8	34.2%
Jun-24	-	-	-	74.81%	25.19%	6.8	22.8%

Table 17. Ex-Front CBOT Corn monthly composition

Month	Commodity monthly contracts							Average maturity (months)	% of open interest captured by JPMCCI
	May-24	Jul-24	Sep-24	Dec-24	Mar-25	Jul-25	Dec-25		
Jan-24	34.31%	28.49%	12.42%	24.78%	-	-	-	6.8	56.1%
Feb-24	-	43.97%	18.38%	37.64%	-	-	-	7.2	43.5%
Mar-24	-	43.58%	19.15%	37.28%	-	-	-	6.2	56.0%
Apr-24	-	-	30.53%	61.15%	8.32%	-	-	7.3	41.1%
May-24	-	-	32.97%	57.31%	9.72%	-	-	6.3	52.8%
Jun-24	-	-	-	71.43%	14.47%	7.81%	6.29%	7.7	49.0%

Table 18. Ex-Front CBOT Soybean monthly composition

Month	Commodity monthly contracts								Average maturity (months)	% of open interest captured by JPMCCI
	May-24	Jul-24	Aug-24	Sep-24	Nov-24	Jan-25	Mar-25	May-25		
Jan-24	39.67%	29.58%	-	-	30.74%	-	-	-	6.4	48.6%
Feb-24	-	45.06%	-	-	45.89%	-	9.05%	-	7.6	39.1%
Mar-24	-	45.97%	-	-	45.07%	-	8.96%	-	6.5	49.9%
Apr-24	-	-	8.86%	-	68.63%	8.92%	13.59%	-	7.5	37.8%
May-24	-	-	8.95%	6.50%	62.93%	9.20%	12.43%	-	6.3	51.5%
Jun-24	-	-	-	6.82%	65.45%	9.95%	11.99%	5.78%	5.9	66.4%

Table 19. Ex-Front CBOT Soybean Meal monthly composition

Month	Commodity monthly contracts								Average maturity (months)	% of open interest captured by JPMCCI
	May-24	Jul-24	Aug-24	Sep-24	Oct-24	Dec-24	Jan-25	Mar-25		
Jan-24	54.63%	29.43%	-	-	-	15.94%	-	-	5.7	47.0%
Feb-24	-	56.07%	8.82%	-	8.80%	26.31%	-	-	6.7	34.3%
Mar-24	-	51.45%	8.98%	7.52%	7.37%	24.68%	-	-	5.7	50.6%
Apr-24	-	-	19.54%	16.44%	14.22%	49.81%	-	-	6.4	33.2%
May-24	-	-	16.21%	14.56%	10.84%	43.01%	8.29%	7.09%	6.0	53.8%
Jun-24	-	-	-	15.26%	10.86%	55.34%	10.34%	8.19%	5.7	63.6%

Table 20. Ex-Front CBOT Soybean Oil monthly composition

Month	Commodity monthly contracts									Average maturity (months)	% of open interest captured by JPMCCI
	May-24	Jul-24	Aug-24	Sep-24	Oct-24	Dec-24	Jan-25	Mar-25	May-25		
Jan-24	39.84%	30.62%	6.45%	5.36%	-	17.73%	-	-	-	6.3	56.7%
Feb-24	-	45.59%	12.04%	8.42%	7.91%	26.05%	-	-	-	6.8	45.1%
Mar-24	-	42.90%	12.11%	9.03%	8.02%	27.94%	-	-	-	5.9	55.4%
Apr-24	-	-	19.95%	16.40%	13.14%	50.51%	-	-	-	6.4	39.3%
May-24	-	-	17.31%	14.19%	11.22%	44.07%	6.93%	6.28%	-	5.9	57.1%
Jun-24	-	-	-	13.48%	11.07%	52.63%	9.08%	8.32%	5.42%	6.0	65.2%

Table 21. Ex-Front CBOT Wheat monthly composition

Month	Commodity monthly contracts						Average maturity (months)	% of open interest captured by JPMCCI
	May-24	Jul-24	Sep-24	Dec-24	Mar-25	Jul-25		
Jan-24	31.48%	39.50%	12.25%	16.77%	-	-	6.5	52.6%
Feb-24	-	55.98%	18.24%	25.78%	-	-	6.7	41.7%
Mar-24	-	54.02%	21.69%	24.29%	-	-	5.6	51.4%
Apr-24	-	-	50.06%	49.94%	-	-	6.5	29.5%
May-24	-	-	45.83%	42.76%	11.41%	-	6.0	41.5%
Jun-24	-	-	-	65.56%	19.33%	15.11%	7.6	33.7%

Table 22. Ex-Front KCBOT Winter Wheat monthly composition

Month	Commodity monthly contracts					Average maturity (months)	% of open interest captured by JPMCCI
	May-24	Jul-24	Sep-24	Dec-24	Mar-25		
Jan-24	36.70%	38.95%	12.56%	11.80%	-	6.1	50.5%
Feb-24	-	60.51%	18.33%	21.16%	-	6.4	39.4%
Mar-24	-	57.30%	21.27%	21.42%	-	5.5	51.8%
Apr-24	-	-	50.74%	49.26%	-	6.5	30.7%
May-24	-	-	46.59%	43.27%	10.14%	5.9	44.4%
Jun-24	-	-	-	76.69%	23.31%	6.7	32.2%

Table 23. Ex-Front MGE Spring Wheat monthly composition

Month	Commodity monthly contracts					Average maturity (months)	% of open interest captured by JPMCCI
	May-24	Jul-24	Sep-24	Dec-24	Mar-25		
Jan-24	46.55%	22.82%	22.72%	7.90%	-	5.9	48.8%
Feb-24	-	44.05%	40.71%	15.24%	-	6.6	36.1%
Mar-24	-	46.14%	36.93%	16.93%	-	5.6	53.1%
Apr-24	-	-	68.39%	31.61%	-	5.9	38.8%
May-24	-	-	60.58%	33.57%	5.85%	5.4	53.0%
Jun-24	-	-	-	81.33%	18.67%	6.6	30.2%

Table 24. Ex-Front NYBOT Cocoa monthly composition

Month	Commodity monthly contracts						Average maturity (months)	% of open interest captured by JPMCCI
	May-24	Jul-24	Sep-24	Dec-24	Mar-25	May-25		
Jan-24	40.45%	24.03%	15.29%	12.76%	7.47%	-	6.7	59.7%
Feb-24	-	43.02%	23.58%	21.26%	12.14%	-	7.5	47.8%
Mar-24	-	45.16%	22.54%	20.03%	12.27%	-	6.4	58.1%
Apr-24	-	-	44.09%	35.58%	20.33%	-	7.3	43.9%
May-24	-	-	41.22%	34.03%	18.72%	6.03%	6.6	57.9%
Jun-24	-	-	-	58.50%	31.35%	10.15%	7.4	43.2%

Table 25. Ex-Front NYBOT Coffee monthly composition

Month	Commodity monthly contracts						Average maturity (months)	% of open interest captured by JPMCCI
	May-24	Jul-24	Sep-24	Dec-24	Mar-25	May-25		
Jan-24	42.73%	23.36%	18.36%	15.54%	-	-	6.3	52.7%
Feb-24	-	36.30%	29.67%	24.82%	9.22%	-	7.6	43.6%
Mar-24	-	36.86%	29.36%	23.89%	9.89%	-	6.6	53.8%
Apr-24	-	-	44.11%	33.09%	15.98%	6.83%	7.5	45.8%
May-24	-	-	44.43%	31.96%	17.40%	6.21%	6.5	54.5%
Jun-24	-	-	-	57.78%	31.03%	11.19%	7.5	37.1%

Table 26. Ex-Front NYBOT Cotton monthly composition

Month	Commodity monthly contracts							Average maturity (months)	% of open interest captured by JPMCCI
	May-24	Jul-24	Dec-24	Mar-25	May-25	Jul-25	Dec-25		
Jan-24	45.19%	29.73%	25.08%	-	-	-	-	6.4	51.7%
Feb-24	-	54.31%	45.69%	-	-	-	-	7.3	40.0%
Mar-24	-	44.93%	49.30%	5.77%	-	-	-	6.9	52.2%
Apr-24	-	-	80.46%	11.74%	-	-	7.80%	9.3	41.9%
May-24	-	-	78.36%	13.69%	-	-	7.96%	8.4	53.6%
Jun-24	-	-	-	49.93%	13.93%	14.29%	21.85%	11.8	25.1%

Table 27. Ex-Front NYBOT Orange Juice monthly composition

Month	Commodity monthly contracts				Average maturity (months)	% of open interest captured by JPMCCI
	Mar-24	May-24	Jul-24	Sep-24		
Jan-24	100.00%	-	-	-		
Feb-24	-	100.00%	-	-		
Mar-24	-	100.00%	-	-		Not included in JPMCCI
Apr-24	-	-	100.00%	-		
May-24	-	-	100.00%	-		
Jun-24	-	-	-	100.00%		

Table 28. Ex-Front NYBOT Sugar monthly composition

Month	Commodity monthly contracts							Average maturity (months)	% of open interest captured by JPMCCI
	May-24	Jul-24	Oct-24	Mar-25	May-25	Jul-25	Oct-25		
Jan-24	37.06%	26.74%	19.23%	11.43%	5.54%	-	-	7.3	56.0%
Feb-24	-	38.98%	27.41%	18.61%	8.08%	6.91%	-	8.9	44.5%
Mar-24	-	40.52%	25.97%	18.69%	7.95%	6.87%	-	7.9	56.4%
Apr-24	-	-	40.66%	27.71%	12.76%	10.96%	7.91%	10.2	44.1%
May-24	-	-	43.56%	25.91%	12.15%	10.92%	7.46%	9.0	55.0%
Jun-24	-	-	-	46.54%	21.22%	20.34%	11.89%	11.1	38.6%

Table 29. Ex-Front LIFFE Robusta Coffee monthly composition

Month	Commodity monthly contracts					Average maturity (months)	% of open interest captured by JPMCCI
	May-24	Jul-24	Sep-24	Nov-24	Jan-25		
Jan-24	52.69%	29.29%	9.57%	8.44%	-	5.5	51.7%
Feb-24	-	62.42%	21.27%	16.31%	-	6.1	36.0%
Mar-24	-	54.66%	29.07%	16.26%	-	5.2	50.8%
Apr-24	-	-	63.51%	36.49%	-	5.7	31.5%
May-24	-	-	58.32%	31.55%	10.13%	5.0	45.5%
Jun-24	-	-	-	71.19%	28.81%	5.6	25.2%

Table 30. Ex-Front LIFFE White Sugar monthly composition

Month	Commodity monthly contracts						Average maturity (months)	% of open interest captured by JPMCCI
	Aug-24	Oct-24	Dec-24	Mar-25	May-25	Aug-25		
Jan-24	55.30%	31.04%	13.66%	-	-	-	8.2	27.4%
Feb-24	52.69%	27.28%	12.20%	7.83%	-	-	7.6	41.1%
Mar-24	51.12%	27.63%	13.11%	8.14%	-	-	6.6	53.2%
Apr-24	-	56.10%	27.17%	16.73%	-	-	7.4	37.3%
May-24	-	46.51%	26.61%	17.38%	9.50%	-	7.1	46.6%
Jun-24	-	43.55%	26.16%	16.14%	8.94%	5.22%	6.5	58.8%

Table 31. Ex-Front CME Feeder Cattle monthly composition

Month	Commodity monthly contracts							Average maturity (months)	% of open interest captured by JPMCCI
	Apr-24	May-24	Aug-24	Sep-24	Oct-24	Nov-24	Jan-25		
Jan-24	36.44%	32.48%	31.08%	-	-	-	-	4.6	39.4%
Feb-24	-	47.91%	41.44%	10.65%	-	-	-	4.7	39.3%
Mar-24	-	-	69.39%	19.36%	11.25%	-	-	5.4	32.0%
Apr-24	-	-	-	53.49%	28.69%	17.82%	-	5.6	20.5%
May-24	-	-	-	42.69%	28.21%	18.00%	11.10%	5.1	35.0%
Jun-24	-	-	-	38.09%	27.45%	21.39%	13.08%	4.2	44.0%

Table 32. Ex-Front CME Lean Hogs monthly composition

Month	Commodity monthly contracts							Average maturity (months)	% of open interest captured by JPMCCI
	Jun-24	Jul-24	Aug-24	Oct-24	Dec-24	Feb-25	Apr-25		
Jan-24	42.00%	17.93%	23.84%	16.23%	-	-	-	6.3	39.0%
Feb-24	37.21%	15.50%	20.09%	18.63%	8.56%	-	-	5.8	51.4%
Mar-24	-	23.10%	30.29%	29.42%	17.19%	-	-	6.0	42.3%
Apr-24	-	23.09%	25.38%	28.27%	17.71%	5.56%	-	5.4	55.1%
May-24	-	-	35.09%	33.11%	23.38%	8.42%	-	5.1	51.5%
Jun-24	-	-	-	44.24%	33.69%	14.96%	7.11%	5.7	47.7%

Table 33. Ex-Front CME Live Cattle monthly composition

Month	Commodity monthly contracts						Average maturity (months)	% of open interest captured by JPMCCI
	Jun-24	Aug-24	Oct-24	Dec-24	Feb-25	Apr-25		
Jan-24	57.23%	29.60%	13.17%	-	-	-	6.1	37.7%
Feb-24	48.55%	30.08%	14.07%	7.30%	-	-	5.6	52.7%
Mar-24	-	54.86%	29.87%	15.27%	-	-	6.2	38.2%
Apr-24	-	49.95%	28.40%	15.42%	6.23%	-	5.6	52.5%
May-24	-	-	53.40%	32.12%	14.49%	-	6.2	34.9%
Jun-24	-	-	48.22%	30.47%	13.70%	7.62%	5.6	51.3%

Table 34. Ex-Front LME Tin monthly composition

Month	Commodity monthly contracts									Average maturity (months)	% of open interest captured by JPMCCI
	Apr-24	May-24	Jun-24	Jul-24	Aug-24	Sep-24	Oct-24	Nov-24	Dec-24		
Jan-24	44.22%	23.86%	22.61%	9.31%	-	-	-	-	-	4.0	40.3%
Feb-24	-	36.88%	37.73%	10.98%	-	6.78%	-	-	7.63%	4.4	45.5%
Mar-24	-	-	49.41%	19.61%	9.29%	12.33%	-	-	9.36%	4.3	45.7%
Apr-24	-	-	-	41.05%	18.25%	28.29%	-	-	12.41%	4.4	39.9%
May-24	-	-	-	-	35.95%	38.44%	11.17%	-	14.44%	4.2	41.1%
Jun-24	-	-	-	-	-	57.74%	18.10%	9.05%	15.11%	3.8	45.1%

Table 35. Ex-Front CBOT Rough Rice monthly composition

Month	Commodity monthly contracts				Average maturity (months)	% of open interest captured by JPMCCI
	Mar-24	May-24	Jul-24	Sep-24		
Jan-24	100.00%	-	-	-		
Feb-24	-	100.00%	-	-		
Mar-24	-	100.00%	-	-		Not included in JPMCCI
Apr-24	-	-	100.00%	-		
May-24	-	-	100.00%	-		
Jun-24	-	-	-	100.00%		

Table 36. Ex-Front CBOT Ethanol monthly composition

Month	Commodity monthly contracts			Average maturity (months)	% of open interest captured by JPMCCI
	Apr-24	May-24	Aug-24		
Jan-24	100.00%	-	-		
Feb-24	100.00%	-	-		
Mar-24	-	100.00%	-		Not included in JPMCCI
Apr-24	-	-	100.00%		
May-24	-	-	100.00%		
Jun-24	-	-	100.00%		