

Table 1. NYMEX Crude Oil monthly composition

Month	Commodity monthly contracts														Average maturity (months)	% of open interest captured by JPMCCI	
	Sep-23	Oct-23	Nov-23	Dec-23	Jan-24	Feb-24	Mar-24	Apr-24	May-24	Jun-24	Jul-24	Sep-24	Dec-24	Jun-25			Dec-25
Jul-23	24.42%	12.35%	7.49%	19.90%	4.54%	-	4.78%	-	-	10.08%	-	-	12.03%	-	4.42%	7.2	73.6%
Aug-23	-	21.45%	12.97%	21.03%	6.77%	-	6.45%	-	-	11.61%	-	-	14.34%	-	5.37%	7.4	67.8%
Sep-23	-	-	22.30%	21.03%	8.89%	5.70%	7.91%	-	-	12.44%	-	-	15.81%	-	5.91%	7.3	68.6%
Oct-23	-	-	-	24.89%	14.23%	7.13%	9.31%	4.22%	-	12.97%	-	-	16.05%	4.71%	6.50%	7.8	71.4%
Nov-23	-	-	-	-	22.84%	11.13%	11.20%	5.74%	-	14.00%	-	4.75%	18.01%	4.87%	7.46%	8.1	70.3%
Dec-23	-	-	-	-	-	18.82%	15.65%	6.65%	5.22%	14.07%	4.09%	5.21%	17.47%	4.98%	7.84%	7.8	73.5%

Table 2. NYMEX Gasoline monthly composition

Month	Commodity monthly contracts													Average maturity (months)	% of open interest captured by JPMCCI
	Sep-23	Oct-23	Nov-23	Dec-23	Jan-24	Feb-24	Mar-24	Apr-24	May-24	Jun-24	Jul-24	Sep-24	Dec-24		
Jul-23	43.11%	19.75%	12.06%	19.20%	5.87%	-	-	-	-	-	-	-	-	3.2	67.4%
Aug-23	-	40.77%	19.32%	21.72%	7.43%	-	5.86%	-	-	4.90%	-	-	-	3.5	70.0%
Sep-23	-	-	41.06%	25.47%	10.46%	4.72%	7.46%	4.49%	-	6.35%	-	-	-	3.6	73.2%
Oct-23	-	-	-	45.36%	20.15%	8.13%	11.97%	6.32%	-	8.08%	-	-	-	3.5	67.7%
Nov-23	-	-	-	-	46.29%	12.43%	13.20%	8.89%	5.52%	9.16%	-	-	4.50%	3.8	70.9%
Dec-23	-	-	-	-	-	33.35%	19.26%	11.59%	8.14%	11.05%	4.44%	5.26%	6.92%	4.4	72.7%

Table 3. NYMEX Heating Oil monthly composition

Month	Commodity monthly contracts												Average maturity (months)	% of open interest captured by JPMCCI
	Sep-23	Oct-23	Nov-23	Dec-23	Jan-24	Feb-24	Mar-24	Apr-24	May-24	Jun-24	Dec-24			
Jul-23	27.96%	12.67%	9.60%	17.28%	6.90%	4.06%	5.43%	4.15%	-	6.36%	5.59%	-	5.3	78.1%
Aug-23	-	26.81%	14.27%	17.93%	9.30%	6.01%	7.39%	5.04%	-	7.49%	5.76%	-	5.1	76.3%
Sep-23	-	-	28.49%	21.36%	11.80%	8.40%	9.42%	6.53%	-	7.94%	6.06%	-	4.7	74.5%
Oct-23	-	-	-	31.36%	17.27%	10.86%	11.42%	8.51%	4.22%	9.05%	7.30%	-	4.7	74.7%
Nov-23	-	-	-	-	32.76%	15.27%	15.32%	10.69%	5.95%	11.06%	8.96%	-	4.6	70.0%
Dec-23	-	-	-	-	-	31.18%	21.17%	15.79%	8.32%	13.21%	10.32%	-	4.3	68.2%

Table 4. NYMEX Natural Gas monthly composition

Month	Commodity monthly contracts															Average maturity (months)	% of open interest captured by JPMCCI
	Sep-23	Oct-23	Nov-23	Dec-23	Jan-24	Feb-24	Mar-24	Apr-24	May-24	Jun-24	Jul-24	Sep-24	Oct-24	Dec-24	Jan-25		
Jul-23	25.86%	13.70%	9.57%	7.34%	10.97%	4.39%	7.93%	8.63%	6.40%	-	-	-	5.20%	-	-	5.5	75.0%
Aug-23	-	19.73%	17.51%	9.44%	13.37%	5.26%	9.40%	10.09%	8.43%	-	-	-	6.76%	-	-	5.5	70.2%
Sep-23	-	-	25.83%	11.30%	15.22%	6.26%	12.06%	11.00%	9.83%	-	-	-	8.50%	-	-	5.2	68.3%
Oct-23	-	-	-	17.61%	22.98%	9.05%	16.40%	12.46%	11.38%	-	-	-	10.12%	-	-	5.0	62.8%
Nov-23	-	-	-	-	29.49%	10.59%	19.08%	13.00%	12.71%	-	-	4.84%	10.29%	-	-	4.7	64.0%
Dec-23	-	-	-	-	-	14.67%	25.91%	12.62%	12.11%	5.25%	4.64%	5.43%	9.40%	4.59%	5.37%	5.5	69.9%

Table 5. ICE Brent Crude monthly composition

Month	Commodity monthly contracts														Average maturity (months)	% of open interest captured by JPMCCI
	Oct-23	Nov-23	Dec-23	Jan-24	Feb-24	Mar-24	Apr-24	May-24	Jun-24	Jul-24	Sep-24	Dec-24	Jun-25	Dec-25		
Jul-23	24.38%	13.25%	17.43%	7.36%	5.33%	5.32%	-	-	9.29%	-	-	12.41%	-	5.23%	8.0	67.1%
Aug-23	-	25.14%	20.73%	9.65%	5.94%	6.27%	-	-	10.03%	-	-	12.54%	4.36%	5.34%	8.3	68.9%
Sep-23	-	-	31.19%	15.46%	8.87%	8.01%	-	-	12.18%	-	-	13.40%	4.93%	5.96%	8.2	65.6%
Oct-23	-	-	-	27.83%	14.28%	10.40%	5.18%	5.23%	12.69%	-	-	13.11%	5.01%	6.27%	8.1	66.6%
Nov-23	-	-	-	-	26.81%	16.41%	7.83%	6.42%	12.75%	4.49%	-	13.38%	5.13%	6.79%	7.9	68.6%
Dec-23	-	-	-	-	-	27.22%	13.25%	8.77%	14.04%	5.73%	4.62%	14.09%	5.11%	7.17%	7.8	70.2%

Table 6. ICE Gas Oil monthly composition

Month	Commodity monthly contracts													Average maturity (months)	% of open interest captured by JPMCCI
	Sep-23	Oct-23	Nov-23	Dec-23	Jan-24	Feb-24	Mar-24	Apr-24	May-24	Jun-24	Jul-24	Sep-24	Dec-24		
Jul-23	25.97%	19.20%	11.18%	19.47%	8.40%	-	-	-	-	7.64%	-	-	8.14%	5.2	64.6%
Aug-23	-	26.64%	16.58%	20.51%	9.76%	4.67%	5.28%	-	-	8.01%	-	-	8.54%	5.2	66.6%
Sep-23	-	-	26.88%	26.22%	13.64%	7.15%	7.52%	-	-	8.97%	-	-	9.62%	4.9	64.3%
Oct-23	-	-	-	33.57%	20.66%	10.72%	9.61%	4.96%	-	9.47%	-	-	11.02%	4.8	64.0%
Nov-23	-	-	-	-	32.13%	15.69%	13.74%	7.31%	6.28%	11.63%	-	-	13.22%	4.9	60.4%
Dec-23	-	-	-	-	-	25.09%	20.66%	9.60%	7.67%	13.53%	4.91%	4.78%	13.76%	5.1	63.6%

Table 7. COMEX Gold monthly composition

Month	Commodity monthly contracts					Average maturity (months)	% of open interest captured by JPMCCI
	Oct-23	Dec-23	Feb-24	Apr-24	Jun-24		
Jul-23	11.39%	82.60%	6.01%	-	-	4.9	52.3%
Aug-23	10.69%	83.97%	5.33%	-	-	3.9	94.6%
Sep-23	-	92.11%	7.89%	-	-	3.2	86.4%
Oct-23	-	85.29%	11.14%	3.57%	-	2.4	94.9%
Nov-23	-	-	81.25%	11.98%	6.77%	3.5	52.4%
Dec-23	-	-	83.00%	11.87%	5.12%	2.4	94.4%

Table 8. COMEX Silver monthly composition

Month	Commodity monthly contracts				Average maturity (months)	% of open interest captured by JPMCCI
	Sep-23	Dec-23	Mar-24	May-24		
Jul-23	81.90%	18.10%	-	-	2.5	95.1%
Aug-23	-	92.48%	7.52%	-	4.2	56.2%
Sep-23	-	91.68%	8.32%	-	3.2	95.6%
Oct-23	-	86.28%	13.72%	-	2.4	94.8%
Nov-23	-	-	91.83%	8.17%	4.2	51.0%
Dec-23	-	-	92.04%	7.96%	3.2	92.6%

Table 9. NYMEX Palladium monthly composition

Month	Commodity monthly contracts			Average maturity (months)	% of open interest captured by JPMCCI
	Sep-23	Dec-23	Mar-24		
Jul-23	92.33%	7.67%	-	2.2	99.7%
Aug-23	-	100.00%	-	4.0	51.2%
Sep-23	-	100.00%	-	3.0	97.0%
Oct-23	-	91.37%	8.63%	2.3	99.9%
Nov-23	-	-	100.00%	4.0	50.4%
Dec-23	-	-	100.00%	3.0	98.5%

Table 10. NYMEX Platinum monthly composition

Month	Commodity monthly contracts			Average maturity (months)	% of open interest captured by JPMCCI
	Oct-23	Jan-24	Apr-24		
Jul-23	95.32%	4.68%	-	3.1	98.7%
Aug-23	90.23%	9.77%	-	2.3	99.3%
Sep-23	-	100.00%	-	4.0	49.6%
Oct-23	-	96.23%	3.77%	3.1	99.0%
Nov-23	-	91.12%	8.88%	2.3	93.6%
Dec-23	-	-	100.00%	4.0	52.6%

Table 11. LME Aluminum monthly composition

Month	Commodity monthly contracts												Average maturity (months)	% of open interest captured by JPMCCI	
	Sep-23	Oct-23	Nov-23	Dec-23	Jan-24	Feb-24	Mar-24	Apr-24	May-24	Jun-24	Jul-24	Dec-24			Dec-25
Jul-23	22.78%	13.82%	9.04%	15.07%	7.77%	-	7.15%	-	-	5.99%	-	12.86%	5.51%	7.5	68.0%
Aug-23	-	17.99%	17.57%	19.77%	9.92%	-	8.71%	-	-	6.52%	-	13.60%	5.91%	7.3	63.2%
Sep-23	-	-	21.32%	23.00%	11.92%	-	11.13%	-	5.04%	7.23%	-	13.98%	6.37%	7.1	64.7%
Oct-23	-	-	-	24.07%	18.94%	5.72%	13.49%	4.59%	5.46%	7.20%	-	12.94%	7.58%	7.0	66.3%
Nov-23	-	-	-	-	22.76%	10.81%	16.87%	6.51%	7.60%	8.92%	5.02%	12.74%	8.78%	7.1	64.9%
Dec-23	-	-	-	-	-	17.32%	24.17%	9.15%	9.14%	11.27%	6.03%	13.30%	9.62%	6.9	63.2%

Table 12. LME Copper monthly composition

Month	Commodity monthly contracts												Average maturity (months)	% of open interest captured by JPMCCI
	Sep-23	Oct-23	Nov-23	Dec-23	Jan-24	Feb-24	Mar-24	Apr-24	May-24	Jun-24	Dec-24	Dec-25		
Jul-23	27.85%	15.05%	7.43%	25.19%	5.31%	-	6.45%	-	-	-	12.71%	-	5.6	65.1%
Aug-23	-	21.95%	15.18%	32.79%	7.27%	-	8.47%	-	-	-	14.33%	-	5.5	59.1%
Sep-23	-	-	18.07%	37.46%	10.32%	5.73%	10.71%	-	4.76%	-	12.95%	-	5.2	64.4%
Oct-23	-	-	-	35.65%	15.33%	8.99%	15.27%	-	5.84%	-	13.48%	5.45%	6.0	65.7%
Nov-23	-	-	-	-	21.30%	16.30%	23.71%	5.33%	7.17%	5.56%	14.29%	6.33%	6.4	63.8%
Dec-23	-	-	-	-	-	20.47%	32.25%	8.61%	10.23%	7.29%	15.31%	5.85%	5.9	63.1%

Table 13. LME Lead monthly composition

Month	Commodity monthly contracts											Average maturity (months)	% of open interest captured by JPMCCI
	Sep-23	Oct-23	Nov-23	Dec-23	Jan-24	Feb-24	Mar-24	Apr-24	May-24	Jun-24	Dec-24		
Jul-23	31.09%	19.80%	9.83%	20.46%	6.17%	-	6.51%	-	-	-	6.15%	4.6	67.7%
Aug-23	-	25.06%	22.07%	25.06%	8.61%	4.62%	6.67%	-	-	-	7.91%	4.6	66.0%
Sep-23	-	-	25.93%	30.66%	10.45%	5.21%	9.70%	-	4.64%	4.88%	8.54%	4.8	72.2%
Oct-23	-	-	-	32.11%	22.56%	9.97%	15.26%	4.81%	-	5.55%	9.75%	4.6	69.4%
Nov-23	-	-	-	-	27.02%	21.14%	23.41%	7.04%	5.22%	6.27%	9.90%	4.5	69.0%
Dec-23	-	-	-	-	-	23.68%	39.64%	11.16%	6.41%	8.59%	10.51%	4.2	67.4%

Table 14. LME Nickel monthly composition

Month	Commodity monthly contracts												Average maturity (months)	% of open interest captured by JPMCCI	
	Sep-23	Oct-23	Nov-23	Dec-23	Jan-24	Feb-24	Mar-24	Apr-24	May-24	Jun-24	Dec-24	Dec-25			Dec-26
Jul-23	25.93%	12.06%	7.34%	21.95%	6.05%	-	5.74%	-	-	-	12.49%	8.44%	-	7.7	71.2%
Aug-23	-	15.54%	16.50%	25.59%	7.50%	-	7.43%	-	-	4.61%	14.02%	8.81%	-	7.9	68.0%
Sep-23	-	-	21.55%	29.43%	9.11%	-	9.77%	-	-	6.12%	14.48%	9.55%	-	7.6	68.1%
Oct-23	-	-	-	26.65%	18.18%	6.78%	11.13%	-	-	7.37%	13.93%	10.74%	5.23%	9.2	69.4%
Nov-23	-	-	-	-	24.06%	11.39%	14.73%	5.02%	5.83%	8.06%	14.50%	11.10%	5.32%	9.2	69.3%
Dec-23	-	-	-	-	-	15.36%	26.51%	8.03%	7.79%	9.34%	15.76%	11.57%	5.65%	9.1	67.3%

Table 15. LME Zinc monthly composition

Month	Commodity monthly contracts												Average maturity (months)	% of open interest captured by JPMCCI	
	Sep-23	Oct-23	Nov-23	Dec-23	Jan-24	Feb-24	Mar-24	Apr-24	May-24	Jun-24	Jul-24	Aug-24			Dec-24
Jul-23	34.40%	13.10%	11.36%	20.73%	9.72%	-	5.30%	-	-	-	-	-	5.40%	4.5	72.9%
Aug-23	-	19.16%	24.42%	29.72%	13.32%	-	7.39%	-	-	-	-	-	6.00%	4.4	68.9%
Sep-23	-	-	28.55%	30.88%	13.54%	4.82%	9.96%	-	5.55%	-	-	-	6.70%	4.3	74.4%
Oct-23	-	-	-	32.47%	21.78%	8.49%	15.55%	-	5.20%	4.77%	-	4.22%	7.51%	4.6	73.5%
Nov-23	-	-	-	-	25.94%	12.38%	25.00%	5.45%	6.72%	5.82%	6.12%	4.20%	8.37%	4.9	74.0%
Dec-23	-	-	-	-	-	16.73%	35.83%	9.75%	9.18%	8.19%	6.50%	4.87%	8.96%	4.7	73.6%

Table 16. COMEX Copper monthly composition

Month	Commodity monthly contracts						Average maturity (months)	% of open interest captured by JPMCCI
	Sep-23	Dec-23	Mar-24	May-24	Jul-24	Sep-24		
Jul-23	63.49%	25.30%	11.20%	-	-	-	3.4	91.9%
Aug-23	-	67.46%	26.04%	6.50%	-	-	5.1	63.3%
Sep-23	-	69.00%	22.94%	8.05%	-	-	4.1	90.6%
Oct-23	-	63.11%	25.71%	6.94%	4.24%	-	3.4	93.7%
Nov-23	-	-	72.19%	17.31%	10.50%	-	4.8	61.9%
Dec-23	-	-	70.00%	16.07%	9.29%	4.65%	4.0	92.0%

Table 17. CBOT Corn monthly composition

Month	Commodity monthly contracts							Average maturity (months)	% of open interest captured by JPMCCI
	Sep-23	Dec-23	Mar-24	May-24	Jul-24	Sep-24	Dec-24		
Jul-23	33.12%	42.65%	10.03%	3.93%	5.46%	-	4.81%	5.5	97.9%
Aug-23	-	62.17%	15.96%	6.62%	8.06%	-	7.19%	6.2	82.0%
Sep-23	-	55.21%	17.15%	8.61%	8.24%	3.08%	7.70%	5.7	99.0%
Oct-23	-	45.80%	22.55%	10.17%	9.63%	3.34%	8.51%	5.2	98.8%
Nov-23	-	-	50.70%	15.37%	15.82%	5.33%	12.78%	6.4	76.4%
Dec-23	-	-	50.65%	15.68%	15.16%	5.96%	12.55%	5.4	97.7%

Table 18. CBOT Soybean monthly composition

Month	Commodity monthly contracts							Average maturity (months)	% of open interest captured by JPMCCI
	Sep-23	Nov-23	Jan-24	Mar-24	May-24	Jul-24	Nov-24		
Jul-23	5.99%	55.91%	10.84%	14.68%	7.28%	5.30%	-	5.5	89.5%
Aug-23	-	56.17%	12.68%	16.54%	8.41%	6.19%	-	4.9	91.4%
Sep-23	-	48.48%	15.91%	15.99%	9.26%	6.44%	3.92%	4.5	97.9%
Oct-23	-	-	41.65%	24.69%	14.12%	10.87%	8.67%	5.6	70.1%
Nov-23	-	-	40.51%	25.81%	13.82%	11.00%	8.87%	4.6	95.2%
Dec-23	-	-	-	50.21%	19.34%	16.47%	13.98%	5.2	75.0%

Table 19. CBOT Soybean Meal monthly composition

Month	Commodity monthly contracts								Average maturity (months)	% of open interest captured by JPMCCI
	Sep-23	Oct-23	Dec-23	Jan-24	Mar-24	May-24	Jul-24	Dec-24		
Jul-23	14.80%	8.99%	47.19%	8.30%	10.53%	6.03%	4.16%	-	5.4	85.6%
Aug-23	-	12.79%	51.16%	10.94%	12.46%	7.38%	5.28%	-	5.0	84.2%
Sep-23	-	-	53.41%	14.89%	16.06%	9.31%	6.33%	-	4.5	85.8%
Oct-23	-	-	41.99%	21.01%	18.50%	10.92%	7.57%	-	3.8	92.4%
Nov-23	-	-	-	36.22%	30.92%	17.21%	10.99%	4.66%	4.5	74.9%
Dec-23	-	-	-	-	53.70%	25.18%	14.16%	6.96%	4.7	76.7%

Table 20. CBOT Soybean Oil monthly composition

Month	Commodity monthly contracts								Average maturity (months)	% of open interest captured by JPMCCI
	Sep-23	Oct-23	Dec-23	Jan-24	Mar-24	May-24	Jul-24	Dec-24		
Jul-23	13.95%	9.48%	44.49%	10.39%	10.13%	7.14%	4.44%	-	5.5	85.8%
Aug-23	-	12.86%	45.13%	13.60%	12.11%	9.27%	7.03%	-	5.2	85.6%
Sep-23	-	-	46.30%	15.11%	15.94%	12.84%	9.81%	-	5.0	85.1%
Oct-23	-	-	35.17%	20.33%	16.97%	13.30%	10.35%	3.89%	4.6	95.0%
Nov-23	-	-	-	33.48%	26.99%	18.83%	13.84%	6.87%	4.9	77.4%
Dec-23	-	-	-	-	47.31%	24.40%	17.90%	10.39%	5.1	75.5%

Table 21. CBOT Wheat monthly composition

Month	Commodity monthly contracts							Average maturity (months)	% of open interest captured by JPMCCI
	Sep-23	Dec-23	Mar-24	May-24	Jul-24	Sep-24	Dec-24		
Jul-23	52.25%	29.56%	11.54%	-	6.65%	-	-	4.2	93.9%
Aug-23	-	62.42%	20.33%	5.79%	11.46%	-	-	5.7	74.1%
Sep-23	-	57.63%	19.26%	8.30%	10.26%	-	4.55%	5.3	97.5%
Oct-23	-	49.62%	22.43%	9.19%	13.11%	-	5.66%	4.7	96.4%
Nov-23	-	-	50.57%	13.91%	22.06%	4.69%	8.76%	6.2	76.2%
Dec-23	-	-	51.07%	14.57%	20.54%	5.71%	8.11%	5.2	97.6%

Table 22. KCBOT Winter Wheat monthly composition

Month	Commodity monthly contracts							Average maturity (months)	% of open interest captured by JPMCCI
	Sep-23	Dec-23	Mar-24	May-24	Jul-24	Sep-24	Dec-24		
Jul-23	55.22%	31.45%	10.07%	3.26%	-	-	-	3.8	95.8%
Aug-23	-	64.93%	22.43%	7.00%	5.65%	-	-	5.4	76.0%
Sep-23	-	61.37%	23.68%	8.23%	6.71%	-	-	4.6	97.3%
Oct-23	-	51.08%	28.00%	9.99%	10.92%	-	-	4.1	95.8%
Nov-23	-	-	59.20%	16.51%	19.42%	4.87%	-	5.4	74.9%
Dec-23	-	-	57.37%	15.93%	16.92%	5.60%	4.19%	4.7	99.3%

Table 23. MGE Spring Wheat monthly composition

Month	Commodity monthly contracts						Average maturity (months)	% of open interest captured by JPMCCI
	Sep-23	Dec-23	Mar-24	May-24	Jul-24	Sep-24		
Jul-23	54.15%	31.80%	10.64%	3.41%	-	-	3.9	97.6%
Aug-23	-	70.84%	22.23%	6.92%	-	-	5.0	66.2%
Sep-23	-	68.49%	24.68%	6.83%	-	-	4.1	93.5%
Oct-23	-	54.73%	29.39%	7.68%	4.38%	3.82%	3.9	98.6%
Nov-23	-	-	66.31%	16.39%	9.11%	8.19%	5.2	72.2%
Dec-23	-	-	62.17%	19.32%	9.24%	9.28%	4.3	96.8%

Table 24. NYBOT Cocoa monthly composition

Month	Commodity monthly contracts								Average maturity (months)	% of open interest captured by JPMCCI
	Sep-23	Dec-23	Mar-24	May-24	Jul-24	Sep-24	Dec-24	Mar-25		
Jul-23	44.75%	29.76%	18.92%	6.58%	-	-	-	-	4.6	92.0%
Aug-23	-	50.19%	25.06%	10.92%	4.67%	3.84%	5.31%	-	6.6	88.8%
Sep-23	-	46.35%	25.72%	12.26%	5.84%	4.36%	5.48%	-	5.8	98.1%
Oct-23	-	36.54%	30.28%	14.02%	7.74%	5.23%	6.18%	-	5.4	97.1%
Nov-23	-	-	49.12%	21.11%	11.93%	6.49%	7.40%	3.95%	6.4	89.3%
Dec-23	-	-	45.90%	22.21%	12.41%	7.90%	7.22%	4.35%	5.6	97.2%

Table 25. NYBOT Coffee monthly composition

Month	Commodity monthly contracts							Average maturity (months)	% of open interest captured by JPMCCI
	Sep-23	Dec-23	Mar-24	May-24	Jul-24	Sep-24	Dec-24		
Jul-23	46.02%	27.61%	16.60%	6.40%	-	-	3.37%	4.8	92.3%
Aug-23	-	50.50%	26.04%	10.90%	4.32%	3.63%	4.61%	6.5	83.7%
Sep-23	-	47.93%	24.80%	13.84%	5.24%	3.61%	4.58%	5.7	96.4%
Oct-23	-	39.41%	29.47%	14.21%	7.31%	4.30%	5.29%	5.1	96.3%
Nov-23	-	-	53.30%	19.92%	12.23%	6.82%	7.74%	6.0	83.5%
Dec-23	-	-	50.47%	21.21%	12.66%	7.83%	7.83%	5.1	94.3%

Table 26. NYBOT Cotton monthly composition

Month	Commodity monthly contracts					Average maturity (months)	% of open interest captured by JPMCCI
	Dec-23	Mar-24	May-24	Jul-24	Dec-24		
Jul-23	65.09%	17.53%	5.12%	4.73%	7.53%	7.0	99.7%
Aug-23	58.79%	21.96%	6.38%	4.99%	7.87%	6.3	99.4%
Sep-23	54.30%	24.44%	7.50%	5.53%	8.23%	5.5	99.1%
Oct-23	46.82%	29.57%	8.30%	6.47%	8.83%	4.8	98.7%
Nov-23	-	60.17%	15.82%	11.75%	12.26%	5.9	83.4%
Dec-23	-	55.72%	19.26%	12.42%	12.61%	5.0	97.6%

Table 27. NYBOT Orange Juice monthly composition

Month	Commodity monthly contracts				Average maturity (months)	% of open interest captured by JPMCCI
	Sep-23	Nov-23	Jan-24	Mar-24		
Jul-23	100.00%	-	-	-		
Aug-23	-	100.00%	-	-		
Sep-23	-	100.00%	-	-		Not in JPMCCI
Oct-23	-	-	100.00%	-		
Nov-23	-	-	100.00%	-		
Dec-23	-	-	-	100.00%		

Table 28. NYBOT Sugar monthly composition

Month	Commodity monthly contracts						Average maturity (months)	% of open interest captured by JPMCCI
	Oct-23	Mar-24	May-24	Jul-24	Oct-24	Mar-25		
Jul-23	46.74%	24.43%	10.59%	8.39%	6.43%	3.42%	7.1	95.3%
Aug-23	41.34%	26.71%	12.46%	8.87%	6.95%	3.67%	6.5	94.5%
Sep-23	-	50.21%	19.50%	13.66%	11.09%	5.54%	8.4	75.6%
Oct-23	-	49.99%	19.05%	14.29%	10.95%	5.72%	7.4	91.6%
Nov-23	-	46.97%	21.15%	14.61%	10.98%	6.28%	6.5	90.8%
Dec-23	-	44.37%	22.23%	14.98%	11.76%	6.66%	5.7	90.0%

Table 29. LIFFE Robusta Coffee monthly composition

Month	Commodity monthly contracts							Average maturity (months)	% of open interest captured by JPMCCI
	Sep-23	Nov-23	Jan-24	Mar-24	May-24	Jul-24	Sep-24		
Jul-23	45.43%	27.41%	12.99%	7.23%	3.35%	3.58%	-	4.1	98.4%
Aug-23	-	52.38%	23.33%	13.56%	5.19%	5.54%	-	4.8	82.5%
Sep-23	-	49.37%	24.49%	15.95%	5.28%	4.90%	-	3.8	97.8%
Oct-23	-	-	51.98%	29.52%	11.09%	7.41%	-	4.5	74.2%
Nov-23	-	-	47.94%	29.90%	13.60%	8.57%	-	3.7	95.4%
Dec-23	-	-	-	56.23%	25.53%	14.22%	4.02%	4.3	78.4%

Table 30. LIFFE White Sugar monthly composition

Month	Commodity monthly contracts							Average maturity (months)	% of open interest captured by JPMCCI
	Oct-23	Dec-23	Mar-24	May-24	Aug-24	Oct-24	Dec-24		
Jul-23	48.94%	19.68%	14.65%	7.76%	5.10%	3.87%	-	5.6	90.6%
Aug-23	40.13%	24.29%	17.20%	8.69%	5.43%	4.26%	-	5.0	98.9%
Sep-23	-	45.76%	29.04%	12.63%	7.34%	5.23%	-	5.6	89.5%
Oct-23	-	40.98%	29.85%	14.98%	8.61%	5.57%	-	4.9	96.9%
Nov-23	-	-	53.72%	24.51%	13.30%	8.47%	-	5.7	84.3%
Dec-23	-	-	49.67%	24.76%	13.11%	9.00%	3.46%	5.1	97.5%

Table 31. CME Feeder Cattle monthly composition

Month	Commodity monthly contracts								Average maturity (months)	% of open interest captured by JPMCCI
	Sep-23	Oct-23	Nov-23	Jan-24	Mar-24	Apr-24	May-24	Aug-24		
Jul-23	39.74%	24.60%	16.98%	13.82%	4.86%	-	-	-	3.4	67.0%
Aug-23	-	47.85%	24.63%	19.92%	7.60%	-	-	-	3.2	66.6%
Sep-23	-	-	50.10%	35.37%	14.53%	-	-	-	3.3	61.8%
Oct-23	-	-	-	64.83%	23.59%	5.77%	5.81%	-	3.9	66.5%
Nov-23	-	-	-	56.11%	23.86%	8.22%	6.70%	5.10%	3.3	95.3%
Dec-23	-	-	-	-	56.42%	16.21%	15.06%	12.31%	4.1	68.7%

Table 32. CME Lean Hogs monthly composition

Month	Commodity monthly contracts								Average maturity (months)	% of open interest captured by JPMCCI
	Oct-23	Dec-23	Feb-24	Apr-24	Jun-24	Jul-24	Aug-24	Oct-24		
Jul-23	48.43%	28.23%	13.77%	9.58%	-	-	-	-	4.7	73.4%
Aug-23	43.37%	27.53%	14.63%	9.87%	4.60%	-	-	-	4.1	95.1%
Sep-23	-	51.75%	22.20%	17.48%	8.58%	-	-	-	4.7	75.4%
Oct-23	-	45.94%	22.11%	19.27%	9.41%	3.27%	-	-	4.0	93.2%
Nov-23	-	-	45.27%	27.98%	14.45%	7.72%	4.57%	-	4.8	74.6%
Dec-23	-	-	42.15%	24.67%	15.21%	6.81%	7.28%	3.88%	4.2	94.0%

Table 33. CME Live Cattle monthly composition

Month	Commodity monthly contracts						Average maturity (months)	% of open interest captured by JPMCCI
	Oct-23	Dec-23	Feb-24	Apr-24	Jun-24	Aug-24		
Jul-23	51.15%	25.64%	14.73%	8.49%	-	-	4.6	73.9%
Aug-23	44.44%	24.14%	16.22%	11.09%	4.10%	-	4.1	95.4%
Sep-23	-	47.50%	23.86%	19.82%	8.82%	-	4.8	77.0%
Oct-23	-	44.67%	24.00%	19.11%	12.21%	-	4.0	93.2%
Nov-23	-	-	46.55%	27.43%	20.27%	5.75%	4.7	76.4%
Dec-23	-	-	44.47%	27.42%	20.80%	7.32%	3.8	92.9%

Table 34. LME Tin monthly composition

Month	Commodity monthly contracts										Average maturity (months)	% of open interest captured by JPMCCI
	Sep-23	Oct-23	Nov-23	Dec-23	Jan-24	Feb-24	Mar-24	Apr-24	May-24	Jun-24		
Jul-23	43.94%	24.85%	13.19%	18.03%	-	-	-	-	-	-	3.1	61.2%
Aug-23	-	34.06%	26.50%	27.12%	6.62%	-	5.71%	-	-	-	3.3	60.2%
Sep-23	-	-	32.57%	38.31%	17.47%	4.76%	6.90%	-	-	-	3.2	64.4%
Oct-23	-	-	-	37.98%	32.48%	15.20%	14.34%	-	-	-	3.1	63.3%
Nov-23	-	-	-	-	36.90%	26.93%	25.32%	5.00%	-	5.84%	3.2	62.5%
Dec-23	-	-	-	-	-	29.74%	40.02%	16.43%	6.53%	7.28%	3.2	61.5%

Table 35. CBOT Rough Rice monthly composition

Month	Commodity monthly contracts				Average maturity (months)	% of open interest captured by JPMCCI
	Sep-23	Nov-23	Jan-24	Mar-24		
Jul-23	100.00%	-	-	-		
Aug-23	-	100.00%	-	-		
Sep-23	-	100.00%	-	-		Not in JPMCCI
Oct-23	-	-	100.00%	-		
Nov-23	-	-	100.00%	-		
Dec-23	-	-	-	100.00%		

Table 36. CBOT Ethanol monthly composition

Month	Commodity monthly contracts						Average maturity (months)	% of open interest captured by JPMCCI
	Sep-23	Oct-23	Nov-23	Dec-23	Jan-24	Apr-24		
Jul-23	100.00%	-	-	-	-	-		
Aug-23	-	100.00%	-	-	-	-		
Sep-23	-	-	100.00%	-	-	-		Not in JPMCCI
Oct-23	-	-	-	100.00%	-	-		
Nov-23	-	-	-	-	100.00%	-		
Dec-23	-	-	-	-	-	100.00%		

Table 1. Ex-Front NYMEX Crude Oil monthly composition

Month	Commodity monthly contracts													Average maturity (months)	% of open interest captured by JPMCCI	
	Oct-23	Nov-23	Dec-23	Jan-24	Feb-24	Mar-24	Apr-24	May-24	Jun-24	Jul-24	Sep-24	Dec-24	Jun-25			Dec-25
Jul-23	16.34%	9.90%	26.33%	6.00%	-	6.33%	-	-	13.33%	-	-	15.92%	-	5.85%	8.9	55.6%
Aug-23	-	16.52%	26.78%	8.62%	-	8.22%	-	-	14.78%	-	-	18.26%	-	6.83%	8.9	53.2%
Sep-23	-	-	27.07%	11.44%	7.33%	10.18%	-	-	16.01%	-	-	20.35%	-	7.61%	8.8	53.3%
Oct-23	-	-	-	18.94%	9.49%	12.39%	5.62%	-	17.27%	-	-	21.37%	6.27%	8.65%	9.8	53.6%
Nov-23	-	-	-	-	14.42%	14.51%	7.45%	-	18.15%	-	6.16%	23.34%	6.31%	9.67%	9.9	54.2%
Dec-23	-	-	-	-	-	19.28%	8.19%	6.44%	17.33%	5.04%	6.42%	21.52%	6.14%	9.65%	9.2	59.6%

Table 2. Ex-Front NYMEX Gasoline monthly composition

Month	Commodity monthly contracts											Average maturity (months)	% of open interest captured by JPMCCI	
	Oct-23	Nov-23	Dec-23	Jan-24	Feb-24	Mar-24	Apr-24	May-24	Jun-24	Jul-24	Sep-24			Dec-24
Jul-23	34.73%	21.19%	33.76%	10.32%	-	-	-	-	-	-	-	-	4.2	38.3%
Aug-23	-	32.62%	36.68%	12.55%	-	9.89%	-	-	8.27%	-	-	-	4.6	41.5%
Sep-23	-	-	43.21%	17.74%	8.01%	12.66%	7.61%	-	10.77%	-	-	-	4.7	43.1%
Oct-23	-	-	-	36.87%	14.87%	21.91%	11.57%	-	14.78%	-	-	-	4.7	37.0%
Nov-23	-	-	-	-	23.15%	24.58%	16.56%	10.28%	17.05%	-	-	8.39%	5.4	38.1%
Dec-23	-	-	-	-	-	28.89%	17.38%	12.21%	16.59%	6.66%	7.89%	10.38%	5.6	48.5%

Table 3. Ex-Front NYMEX Heating Oil monthly composition

Month	Commodity monthly contracts										Average maturity (months)	% of open interest captured by JPMCCI
	Oct-23	Nov-23	Dec-23	Jan-24	Feb-24	Mar-24	Apr-24	May-24	Jun-24	Dec-24		
Jul-23	17.59%	13.33%	23.99%	9.58%	5.64%	7.53%	5.76%	-	8.83%	7.75%	6.6	56.3%
Aug-23	-	19.50%	24.50%	12.71%	8.21%	10.10%	6.89%	-	10.23%	7.87%	6.2	55.9%
Sep-23	-	-	29.87%	16.50%	11.75%	13.18%	9.14%	-	11.10%	8.47%	5.8	53.3%
Oct-23	-	-	-	25.17%	15.82%	16.64%	12.40%	6.15%	13.19%	10.63%	5.9	51.3%
Nov-23	-	-	-	-	22.70%	22.78%	15.90%	8.85%	16.45%	13.32%	5.8	47.1%
Dec-23	-	-	-	-	-	30.76%	22.95%	12.09%	19.20%	15.00%	5.4	47.0%

Table 4. Ex-Front NYMEX Natural Gas monthly composition

Month	Commodity monthly contracts														Average maturity (months)	% of open interest captured by JPMCCI
	Oct-23	Nov-23	Dec-23	Jan-24	Feb-24	Mar-24	Apr-24	May-24	Jun-24	Jul-24	Sep-24	Oct-24	Dec-24	Jan-25		
Jul-23	18.48%	12.91%	9.90%	14.80%	5.93%	10.69%	11.65%	8.64%	-	-	-	7.01%	-	-	6.7	55.6%
Aug-23	-	21.82%	11.76%	16.66%	6.55%	11.71%	12.57%	10.50%	-	-	-	8.42%	-	-	6.3	56.3%
Sep-23	-	-	15.23%	20.52%	8.44%	16.26%	14.84%	13.25%	-	-	-	11.46%	-	-	6.3	50.7%
Oct-23	-	-	-	27.90%	10.98%	19.90%	15.13%	13.81%	-	-	-	12.28%	-	-	5.6	51.7%
Nov-23	-	-	-	-	15.02%	27.06%	18.43%	18.03%	-	-	6.86%	14.59%	-	-	5.8	45.1%
Dec-23	-	-	-	-	-	30.37%	14.79%	14.20%	6.15%	5.44%	6.36%	11.02%	5.38%	6.30%	6.1	59.6%

Table 5. Ex-Front ICE Brent Crude monthly composition

Month	Commodity monthly contracts												Average maturity (months)	% of open interest captured by JPMCCI	
	Nov-23	Dec-23	Jan-24	Feb-24	Mar-24	Apr-24	May-24	Jun-24	Jul-24	Sep-24	Dec-24	Jun-25			Dec-25
Jul-23	17.53%	23.05%	9.74%	7.04%	7.04%	-	-	12.28%	-	-	16.41%	-	6.91%	9.6	50.7%
Aug-23	-	27.69%	12.90%	7.93%	8.38%	-	-	13.40%	-	-	16.76%	5.83%	7.13%	10.1	51.6%
Sep-23	-	-	22.46%	12.89%	11.64%	-	-	17.70%	-	-	19.48%	7.17%	8.66%	10.6	45.2%
Oct-23	-	-	-	19.79%	14.41%	7.17%	7.25%	17.59%	-	-	18.16%	6.94%	8.69%	10.0	48.1%
Nov-23	-	-	-	-	22.42%	10.69%	8.78%	17.41%	6.14%	-	18.28%	7.00%	9.27%	9.7	50.2%
Dec-23	-	-	-	-	-	18.20%	12.06%	19.29%	7.88%	6.35%	19.36%	7.02%	9.85%	9.6	51.1%

Table 6. Ex-Front ICE Gas Oil monthly composition

Month	Commodity monthly contracts												Average maturity (months)	% of open interest captured by JPMCCI
	Oct-23	Nov-23	Dec-23	Jan-24	Feb-24	Mar-24	Apr-24	May-24	Jun-24	Jul-24	Sep-24	Dec-24		
Jul-23	25.94%	15.10%	26.30%	11.34%	-	-	-	-	10.33%	-	-	11.00%	6.4	47.9%
Aug-23	-	22.60%	27.96%	13.31%	6.36%	7.20%	-	-	10.92%	-	-	11.65%	6.3	48.8%
Sep-23	-	-	35.86%	18.66%	9.78%	10.28%	-	-	12.27%	-	-	13.16%	6.0	47.0%
Oct-23	-	-	-	31.10%	16.14%	14.46%	7.46%	-	14.25%	-	-	16.59%	6.2	42.5%
Nov-23	-	-	-	-	23.11%	20.24%	10.78%	9.25%	17.14%	-	-	19.48%	6.3	41.0%
Dec-23	-	-	-	-	-	27.58%	12.82%	10.24%	18.06%	6.55%	6.38%	18.37%	6.2	47.6%

Table 7. Ex-Front COMEX Gold monthly composition

Month	Commodity monthly contracts				Average maturity (months)	% of open interest captured by JPMCCI
	Dec-23	Feb-24	Apr-24	Jun-24		
Jul-23	93.22%	6.78%	-	-	5.1	46.3%
Aug-23	94.03%	5.97%	-	-	4.1	84.5%
Sep-23	-	100.00%	-	-	5.0	6.8%
Oct-23	-	75.73%	24.27%	-	4.5	14.0%
Nov-23	-	-	63.87%	36.13%	5.7	9.8%
Dec-23	-	-	69.85%	30.15%	4.6	16.1%

Table 8. Ex-Front COMEX Silver monthly composition

Month	Commodity monthly contracts			Average maturity (months)	% of open interest captured by JPMCCI
	Dec-23	Mar-24	May-24		
Jul-23	100.00%	-	-	5.0	17.2%
Aug-23	-	100.00%	-	7.0	4.2%
Sep-23	-	100.00%	-	6.0	8.0%
Oct-23	-	100.00%	-	5.0	13.0%
Nov-23	-	-	100.00%	6.0	4.2%
Dec-23	-	-	100.00%	5.0	7.4%

Table 9. Ex-Front NYMEX Palladium monthly composition

Month	Commodity monthly contracts		Average maturity (months)	% of open interest captured by JPMCCI
	Dec-23	Mar-24		
Jul-23	100.00%	-	5.0	7.6%
Aug-23	100.00%	-	4.0	51.2%
Sep-23	100.00%	-	3.0	97.0%
Oct-23	-	100.00%	5.0	8.6%
Nov-23	-	100.00%	4.0	50.4%
Dec-23	-	100.00%	3.0	98.5%

Table 10. Ex-Front NYMEX Platinum monthly composition

Month	Commodity monthly contracts		Average maturity (months)	% of open interest captured by JPMCCI
	Jan-24	Apr-24		
Jul-23	100.00%	-	6.0	4.6%
Aug-23	100.00%	-	5.0	9.7%
Sep-23	100.00%	-	4.0	49.6%
Oct-23	-	100.00%	6.0	3.7%
Nov-23	-	100.00%	5.0	8.3%
Dec-23	-	100.00%	4.0	52.6%

Table 11. Ex-Front LME Aluminum monthly composition

Month	Commodity monthly contracts												Average maturity (months)	% of open interest captured by JPMCCI
	Oct-23	Nov-23	Dec-23	Jan-24	Feb-24	Mar-24	Apr-24	May-24	Jun-24	Jul-24	Dec-24	Dec-25		
Jul-23	17.90%	11.71%	19.51%	10.06%	-	9.26%	-	-	7.76%	-	16.66%	7.13%	9.1	52.5%
Aug-23	-	21.43%	24.11%	12.09%	-	10.62%	-	-	7.95%	-	16.58%	7.21%	8.4	51.8%
Sep-23	-	-	29.23%	15.15%	-	14.15%	-	6.41%	9.19%	-	17.77%	8.10%	8.5	50.9%
Oct-23	-	-	-	24.95%	7.53%	17.77%	6.05%	7.20%	9.48%	-	17.04%	9.99%	8.5	50.3%
Nov-23	-	-	-	-	14.00%	21.84%	8.42%	9.84%	11.55%	6.50%	16.49%	11.37%	8.6	50.1%
Dec-23	-	-	-	-	-	29.23%	11.06%	11.06%	13.63%	7.30%	16.08%	11.64%	7.9	52.3%

Table 12. Ex-Front LME Copper monthly composition

Month	Commodity monthly contracts											Average maturity (months)	% of open interest captured by JPMCCI
	Oct-23	Nov-23	Dec-23	Jan-24	Feb-24	Mar-24	Apr-24	May-24	Jun-24	Dec-24	Dec-25		
Jul-23	20.86%	10.30%	34.92%	7.35%	-	8.95%	-	-	-	17.61%	-	6.9	47.0%
Aug-23	-	19.45%	42.02%	9.32%	-	10.85%	-	-	-	18.37%	-	6.4	46.1%
Sep-23	-	-	45.72%	12.60%	6.99%	13.07%	-	5.81%	-	15.81%	-	5.8	52.8%
Oct-23	-	-	-	23.82%	13.97%	23.73%	-	9.07%	-	20.95%	8.47%	8.2	42.3%
Nov-23	-	-	-	-	20.72%	30.13%	6.78%	9.11%	7.06%	18.16%	8.04%	7.6	50.2%
Dec-23	-	-	-	-	-	40.54%	10.83%	12.86%	9.17%	19.24%	7.35%	6.9	50.2%

Table 13. Ex-Front LME Lead monthly composition

Month	Commodity monthly contracts										Average maturity (months)	% of open interest captured by JPMCCI
	Oct-23	Nov-23	Dec-23	Jan-24	Feb-24	Mar-24	Apr-24	May-24	Jun-24	Dec-24		
Jul-23	28.73%	14.26%	29.69%	8.96%	-	9.44%	-	-	-	8.92%	5.7	46.7%
Aug-23	-	29.45%	33.43%	11.49%	6.17%	8.90%	-	-	-	10.55%	5.5	49.5%
Sep-23	-	-	41.39%	14.11%	7.04%	13.09%	-	6.27%	6.58%	11.53%	5.8	53.5%
Oct-23	-	-	-	33.22%	14.68%	22.47%	7.08%	-	8.18%	14.36%	5.8	47.1%
Nov-23	-	-	-	-	28.97%	32.07%	9.65%	7.16%	8.59%	13.56%	5.4	50.4%
Dec-23	-	-	-	-	-	51.94%	14.63%	8.39%	11.26%	13.78%	4.9	51.5%

Table 14. Ex-Front LME Nickel monthly composition

Month	Commodity monthly contracts												Average maturity (months)	% of open interest captured by JPMCCI
	Oct-23	Nov-23	Dec-23	Jan-24	Feb-24	Mar-24	Apr-24	May-24	Jun-24	Dec-24	Dec-25	Dec-26		
Jul-23	16.29%	9.91%	29.64%	8.17%	-	7.75%	-	-	-	16.86%	11.39%	-	9.6	52.7%
Aug-23	-	19.53%	30.30%	8.88%	-	8.80%	-	-	5.46%	16.60%	10.43%	-	9.0	57.4%
Sep-23	-	-	37.51%	11.61%	-	12.45%	-	-	7.80%	18.46%	12.17%	-	9.1	53.5%
Oct-23	-	-	-	24.79%	9.24%	15.17%	-	-	10.05%	18.98%	14.64%	7.13%	11.8	50.9%
Nov-23	-	-	-	-	15.00%	19.40%	6.61%	7.67%	10.62%	19.09%	14.61%	7.00%	11.5	52.6%
Dec-23	-	-	-	-	-	31.32%	9.48%	9.20%	11.03%	18.62%	13.67%	6.68%	10.4	57.0%

Table 15. Ex-Front LME Zinc monthly composition

Month	Commodity monthly contracts												Average maturity (months)	% of open interest captured by JPMCCI
	Oct-23	Nov-23	Dec-23	Jan-24	Feb-24	Mar-24	Apr-24	May-24	Jun-24	Jul-24	Aug-24	Dec-24		
Jul-23	19.96%	17.31%	31.60%	14.81%	-	8.08%	-	-	-	-	-	8.24%	5.8	47.8%
Aug-23	-	30.21%	36.76%	16.47%	-	9.14%	-	-	-	-	-	7.42%	5.0	55.7%
Sep-23	-	-	43.22%	18.95%	6.75%	13.94%	-	7.77%	-	-	-	9.37%	5.3	53.2%
Oct-23	-	-	-	32.25%	12.57%	23.03%	-	7.71%	7.07%	-	6.24%	11.13%	5.9	49.7%
Nov-23	-	-	-	-	16.72%	33.76%	7.35%	9.08%	7.86%	8.26%	5.67%	11.30%	6.0	54.8%
Dec-23	-	-	-	-	-	43.03%	11.71%	11.02%	9.83%	7.80%	5.85%	10.75%	5.2	61.3%

Table 16. Ex-Front COMEX Copper monthly composition

Month	Commodity monthly contracts					Average maturity (months)	% of open interest captured by JPMCCI
	Dec-23	Mar-24	May-24	Jul-24	Sep-24		
Jul-23	69.31%	30.69%	-	-	-	5.9	33.6%
Aug-23	-	80.03%	19.97%	-	-	7.4	20.6%
Sep-23	-	74.02%	25.98%	-	-	6.5	28.1%
Oct-23	-	69.69%	18.81%	11.49%	-	5.8	34.6%
Nov-23	-	-	62.23%	37.77%	-	6.8	17.2%
Dec-23	-	-	53.55%	30.96%	15.49%	6.2	27.6%

Table 17. Ex-Front CBOT Corn monthly composition

Month	Commodity monthly contracts						Average maturity (months)	% of open interest captured by JPMCCI
	Dec-23	Mar-24	May-24	Jul-24	Sep-24	Dec-24		
Jul-23	63.77%	14.99%	5.87%	8.17%	-	7.20%	7.2	65.5%
Aug-23	-	42.20%	17.49%	21.30%	-	19.00%	9.9	31.0%
Sep-23	-	38.29%	19.23%	18.40%	6.88%	17.20%	9.1	44.3%
Oct-23	-	41.61%	18.76%	17.77%	6.16%	15.70%	7.9	53.5%
Nov-23	-	-	31.18%	32.08%	10.82%	25.93%	8.9	37.7%
Dec-23	-	-	31.77%	30.71%	12.08%	25.44%	7.9	48.2%

Table 18. Ex-Front CBOT Soybean monthly composition

Month	Commodity monthly contracts						Average maturity (months)	% of open interest captured by JPMCCI
	Nov-23	Jan-24	Mar-24	May-24	Jul-24	Nov-24		
Jul-23	59.47%	11.53%	15.62%	7.75%	5.64%	-	5.8	84.1%
Aug-23	-	28.94%	37.73%	19.20%	14.13%	-	7.4	40.1%
Sep-23	-	30.89%	31.04%	17.97%	12.50%	7.60%	6.8	50.4%
Oct-23	-	-	42.31%	24.20%	18.63%	14.86%	7.4	40.9%
Nov-23	-	-	43.38%	23.22%	18.49%	14.91%	6.4	56.6%
Dec-23	-	-	-	38.85%	33.08%	28.07%	7.3	37.3%

Table 19. Ex-Front CBOT Soybean Meal monthly composition

Month	Commodity monthly contracts							Average maturity (months)	% of open interest captured by JPMCCI
	Oct-23	Dec-23	Jan-24	Mar-24	May-24	Jul-24	Dec-24		
Jul-23	10.55%	55.39%	9.74%	12.36%	7.08%	4.88%	-	6.0	72.9%
Aug-23	-	58.66%	12.54%	14.28%	8.46%	6.06%	-	5.4	73.5%
Sep-23	-	-	31.97%	34.48%	19.98%	13.58%	-	6.3	40.0%
Oct-23	-	-	36.22%	31.90%	18.83%	13.05%	-	5.2	53.6%
Nov-23	-	-	-	48.48%	26.98%	17.23%	7.30%	5.9	47.7%
Dec-23	-	-	-	-	54.38%	30.59%	15.04%	6.7	35.5%

Table 20. Ex-Front CBOT Soybean Oil monthly composition

Month	Commodity monthly contracts							Average maturity (months)	% of open interest captured by JPMCCI
	Oct-23	Dec-23	Jan-24	Mar-24	May-24	Jul-24	Dec-24		
Jul-23	11.01%	51.70%	12.07%	11.77%	8.29%	5.15%	-	6.0	73.9%
Aug-23	-	51.79%	15.60%	13.90%	10.63%	8.07%	-	5.7	74.6%
Sep-23	-	-	28.13%	29.69%	23.91%	18.27%	-	6.6	45.7%
Oct-23	-	-	31.36%	26.17%	20.51%	15.96%	6.00%	6.0	61.6%
Nov-23	-	-	-	40.58%	28.30%	20.80%	10.32%	6.3	51.5%
Dec-23	-	-	-	-	46.31%	33.97%	19.72%	7.1	39.8%

Table 21. Ex-Front CBOT Wheat monthly composition

Month	Commodity monthly contracts						Average maturity (months)	% of open interest captured by JPMCCI
	Dec-23	Mar-24	May-24	Jul-24	Sep-24	Dec-24		
Jul-23	61.91%	24.17%	-	13.92%	-	-	6.7	44.8%
Aug-23	-	54.10%	15.40%	30.50%	-	-	8.5	27.8%
Sep-23	-	45.47%	19.58%	24.21%	-	10.75%	8.3	41.3%
Oct-23	-	44.51%	18.24%	26.02%	-	11.24%	7.4	48.6%
Nov-23	-	-	28.15%	44.64%	9.49%	17.73%	8.5	37.6%
Dec-23	-	-	29.78%	41.98%	11.67%	16.57%	7.5	47.8%

Table 22. Ex-Front KCBOT Winter Wheat monthly composition

Month	Commodity monthly contracts						Average maturity (months)	% of open interest captured by JPMCCI
	Dec-23	Mar-24	May-24	Jul-24	Sep-24	Dec-24		
Jul-23	70.24%	22.49%	7.27%	-	-	-	6.0	42.9%
Aug-23	-	63.95%	19.95%	16.10%	-	-	8.0	26.7%
Sep-23	-	61.31%	21.30%	17.38%	-	-	7.1	37.6%
Oct-23	-	57.25%	20.43%	22.32%	-	-	6.3	46.9%
Nov-23	-	-	40.47%	47.59%	11.94%	-	7.4	30.6%
Dec-23	-	-	37.36%	39.69%	13.13%	9.82%	7.0	42.3%

Table 23. Ex-Front MGE Spring Wheat monthly composition

Month	Commodity monthly contracts					Average maturity (months)	% of open interest captured by JPMCCI
	Dec-23	Mar-24	May-24	Jul-24	Sep-24		
Jul-23	69.37%	23.20%	7.43%	-	-	6.1	44.7%
Aug-23	-	76.25%	23.75%	-	-	7.5	19.3%
Sep-23	-	78.32%	21.68%	-	-	6.4	29.5%
Oct-23	-	64.92%	16.96%	9.68%	8.44%	6.2	44.6%
Nov-23	-	-	48.65%	27.04%	24.31%	7.5	24.3%
Dec-23	-	-	51.07%	24.41%	24.52%	6.5	36.6%

Table 24. Ex-Front NYBOT Cocoa monthly composition

Month	Commodity monthly contracts							Average maturity (months)	% of open interest captured by JPMCCI
	Dec-23	Mar-24	May-24	Jul-24	Sep-24	Dec-24	Mar-25		
Jul-23	53.86%	34.24%	11.90%	-	-	-	-	6.6	50.8%
Aug-23	-	50.32%	21.93%	9.38%	7.71%	10.66%	-	9.2	44.2%
Sep-23	-	47.94%	22.85%	10.89%	8.12%	10.21%	-	8.3	52.6%
Oct-23	-	47.72%	22.10%	12.19%	8.24%	9.74%	-	7.3	61.6%
Nov-23	-	-	41.49%	23.44%	12.76%	14.54%	7.76%	8.8	45.4%
Dec-23	-	-	41.06%	22.95%	14.61%	13.34%	8.05%	7.8	52.6%

Table 25. Ex-Front NYBOT Coffee monthly composition

Month	Commodity monthly contracts						Average maturity (months)	% of open interest captured by JPMCCI
	Dec-23	Mar-24	May-24	Jul-24	Sep-24	Dec-24		
Jul-23	51.16%	30.76%	11.85%	-	-	6.24%	7.3	49.8%
Aug-23	-	52.61%	22.02%	8.72%	7.34%	9.31%	9.1	41.4%
Sep-23	-	47.63%	26.58%	10.06%	6.93%	8.80%	8.1	50.2%
Oct-23	-	48.64%	23.45%	12.07%	7.10%	8.74%	7.2	58.3%
Nov-23	-	-	42.64%	26.19%	14.59%	16.57%	8.3	39.0%
Dec-23	-	-	42.83%	25.56%	15.80%	15.81%	7.2	46.7%

Table 26. Ex-Front NYBOT Cotton monthly composition

Month	Commodity monthly contracts				Average maturity (months)	% of open interest captured by JPMCCI
	Mar-24	May-24	Jul-24	Dec-24		
Jul-23	50.22%	14.66%	13.55%	21.57%	10.8	34.8%
Aug-23	53.30%	15.48%	12.12%	19.10%	9.5	40.9%
Sep-23	53.47%	16.42%	12.11%	18.01%	8.4	45.3%
Oct-23	55.61%	15.61%	12.17%	16.61%	7.3	52.5%
Nov-23	-	39.72%	29.51%	30.77%	8.7	33.2%
Dec-23	-	43.48%	28.04%	28.47%	7.6	43.2%

Table 27. Ex-Front NYBOT Orange Juice monthly composition

Month	Commodity monthly contracts				Average maturity (months)	% of open interest captured by JPMCCI
	Sep-23	Nov-23	Jan-24	Mar-24		
Jul-23	100.00%	-	-	-		
Aug-23	-	100.00%	-	-		
Sep-23	-	100.00%	-	-		Not in JPMCCI
Oct-23	-	-	100.00%	-		
Nov-23	-	-	100.00%	-		
Dec-23	-	-	-	100.00%		

Table 28. Ex-Front NYBOT Sugar monthly composition

Month	Commodity monthly contracts					Average maturity (months)	% of open interest captured by JPMCCI
	Mar-24	May-24	Jul-24	Oct-24	Mar-25		
Jul-23	45.87%	19.88%	15.75%	12.08%	6.42%	10.6	50.8%
Aug-23	45.54%	21.24%	15.12%	11.85%	6.26%	9.6	55.4%
Sep-23	-	39.17%	27.44%	22.28%	11.12%	10.8	37.6%
Oct-23	-	38.08%	28.58%	21.90%	11.44%	9.8	45.8%
Nov-23	-	39.89%	27.55%	20.72%	11.84%	8.8	48.2%
Dec-23	-	39.97%	26.92%	21.14%	11.97%	7.8	50.1%

Table 29. Ex-Front LIFFE Robusta Coffee monthly composition

Month	Commodity monthly contracts						Average maturity (months)	% of open interest captured by JPMCCI
	Nov-23	Jan-24	Mar-24	May-24	Jul-24	Sep-24		
Jul-23	50.23%	23.81%	13.25%	6.14%	6.56%	-	5.9	53.7%
Aug-23	-	49.00%	28.47%	10.89%	11.64%	-	6.7	39.3%
Sep-23	-	48.37%	31.52%	10.43%	9.68%	-	5.6	49.5%
Oct-23	-	-	61.47%	23.10%	15.43%	-	6.1	35.6%
Nov-23	-	-	57.43%	26.12%	16.45%	-	5.2	49.7%
Dec-23	-	-	-	58.33%	32.49%	9.18%	6.0	34.3%

Table 30. Ex-Front LIFFE White Sugar monthly composition

Month	Commodity monthly contracts						Average maturity (months)	% of open interest captured by JPMCCI
	Dec-23	Mar-24	May-24	Aug-24	Oct-24	Dec-24		
Jul-23	38.55%	28.69%	15.19%	9.99%	7.58%	-	8.2	46.3%
Aug-23	40.57%	28.73%	14.52%	9.06%	7.11%	-	7.0	59.2%
Sep-23	-	53.55%	23.29%	13.52%	9.64%	-	7.8	48.5%
Oct-23	-	50.59%	25.38%	14.59%	9.44%	-	6.9	57.2%
Nov-23	-	-	52.96%	28.73%	18.30%	-	7.8	39.0%
Dec-23	-	-	49.19%	26.05%	17.88%	6.87%	7.2	49.1%

Table 31. Ex-Front CME Feeder Cattle monthly composition

Month	Commodity monthly contracts							Average maturity (months)	% of open interest captured by JPMCCI
	Oct-23	Nov-23	Jan-24	Mar-24	Apr-24	May-24	Aug-24		
Jul-23	40.82%	28.18%	22.94%	8.06%	-	-	-	4.4	40.4%
Aug-23	-	47.23%	38.20%	14.57%	-	-	-	4.3	34.7%
Sep-23	-	-	70.88%	29.12%	-	-	-	4.6	30.9%
Oct-23	-	-	-	67.08%	16.40%	16.52%	-	5.5	23.4%
Nov-23	-	-	-	54.36%	18.73%	15.27%	11.63%	5.1	41.8%
Dec-23	-	-	-	-	37.19%	34.57%	28.24%	5.5	29.9%

Table 32. Ex-Front CME Lean Hogs monthly composition

Month	Commodity monthly contracts							Average maturity (months)	% of open interest captured by JPMCCI
	Dec-23	Feb-24	Apr-24	Jun-24	Jul-24	Aug-24	Oct-24		
Jul-23	54.74%	26.69%	18.57%	-	-	-	-	6.3	37.8%
Aug-23	48.61%	25.84%	17.43%	8.12%	-	-	-	5.7	53.8%
Sep-23	-	46.00%	36.23%	17.77%	-	-	-	6.4	36.4%
Oct-23	-	40.91%	35.65%	17.41%	6.04%	-	-	5.7	50.4%
Nov-23	-	-	51.12%	26.41%	14.11%	8.36%	-	6.3	40.8%
Dec-23	-	-	42.65%	26.29%	11.77%	12.58%	6.71%	5.8	54.4%

Table 33. Ex-Front CME Live Cattle monthly composition

Month	Commodity monthly contracts					Average maturity (months)	% of open interest captured by JPMCCI
	Dec-23	Feb-24	Apr-24	Jun-24	Aug-24		
Jul-23	52.48%	30.15%	17.37%	-	-	6.3	36.1%
Aug-23	43.45%	29.20%	19.97%	7.38%	-	5.8	53.0%
Sep-23	-	45.44%	37.76%	16.79%	-	6.4	40.4%
Oct-23	-	43.38%	34.54%	22.07%	-	5.6	51.6%
Nov-23	-	-	51.32%	37.92%	10.76%	6.2	40.8%
Dec-23	-	-	49.38%	37.45%	13.18%	5.3	51.6%

Table 34. Ex-Front LME Tin monthly composition

Month	Commodity monthly contracts									Average maturity (months)	% of open interest captured by JPMCCI
	Oct-23	Nov-23	Dec-23	Jan-24	Feb-24	Mar-24	Apr-24	May-24	Jun-24		
Jul-23	44.32%	23.52%	32.16%	-	-	-	-	-	-	3.9	34.3%
Aug-23	-	40.18%	41.13%	10.03%	-	8.65%	-	-	-	4.0	39.7%
Sep-23	-	-	56.81%	25.90%	7.06%	10.23%	-	-	-	3.7	43.4%
Oct-23	-	-	-	52.37%	24.50%	23.13%	-	-	-	3.7	39.3%
Nov-23	-	-	-	-	42.68%	40.13%	7.93%	-	9.26%	3.9	39.5%
Dec-23	-	-	-	-	-	56.96%	23.38%	9.30%	10.36%	3.7	43.2%

Table 35. Ex-Front CBOT Rough Rice monthly composition

Month	Commodity monthly contracts				Average maturity (months)	% of open interest captured by JPMCCI
	Sep-23	Nov-23	Jan-24	Mar-24		
Jul-23	100.00%	-	-	-		
Aug-23	-	100.00%	-	-		
Sep-23	-	100.00%	-	-		Not in JPMCCI
Oct-23	-	-	100.00%	-		
Nov-23	-	-	100.00%	-		
Dec-23	-	-	-	100.00%		

Table 36. Ex-Front CBOT Ethanol monthly composition

Month	Commodity monthly contracts						Average maturity (months)	% of open interest captured by JPMCCI
	Sep-23	Oct-23	Nov-23	Dec-23	Jan-24	Apr-24		
Jul-23	100.00%	-	-	-	-	-		
Aug-23	-	100.00%	-	-	-	-		
Sep-23	-	-	100.00%	-	-	-	Not in JPMCCI	
Oct-23	-	-	-	100.00%	-	-		
Nov-23	-	-	-	-	100.00%	-		
Dec-23	-	-	-	-	-	100.00%		