

Contract Weight Report 2019

Table 1. NYMEX Crude Oil monthly composition

Month	Commodity monthly contracts											Average maturity	% of open interest captured by	
	Sep-19	Oct-19	Nov-19	Dec-19	Jan-20	Feb-20	Mar-20	Apr-20	May-20	Jun-20	Dec-20	Dec-21	(months)	JPMCCI
Jul-19	29.87%	12.22%	8.11%	24.57%	-	-	-	-	-	10.07%	15.16%	-	6.2	74.4%
Aug-19	-	25.41%	12.85%	24.60%	5.38%	-	4.19%	-	-	11.43%	16.13%	-	6.2	77.0%
Sep-19	-	-	28.26%	26.73%	7.07%	-	5.82%	-	-	13.47%	18.65%	-	6.0	75.3%
Oct-19	-	-	-	38.25%	11.36%	5.01%	8.10%	-	-	16.16%	21.12%	-	6.0	73.4%
Nov-19	-	-	-	-	24.54%	9.46%	10.80%	-	-	25.00%	30.21%	-	6.9	62.7%
Dec-19	-	-	-	-	-	16.93%	12.86%	5.51%	4.56%	27.11%	28.36%	4.66%	7.3	73.2%

Table 2. NYMEX Gasoline monthly composition

Month	Commodity monthly contracts											Average maturity	% of open interest captured by	
	Sep-19	Oct-19	Nov-19	Dec-19	Jan-20	Feb-20	Mar-20	Apr-20	May-20	Jun-20	Jul-20	Dec-20	(months)	JPMCCI
Jul-19	38.81%	20.43%	14.82%	15.39%	6.31%	-	4.23%	-	-	-	-	-	3.5	73.6%
Aug-19	-	38.01%	23.36%	17.79%	10.19%	-	6.47%	4.18%	-	-	-	-	3.5	72.8%
Sep-19	-	-	43.40%	23.69%	13.52%	5.15%	8.74%	5.50%	-	-	-	-	3.3	74.1%
Oct-19	-	-	-	42.09%	24.79%	7.96%	12.32%	7.57%	-	5.26%	-	-	3.4	71.1%
Nov-19	-	-	-	-	47.72%	14.05%	15.84%	10.10%	5.07%	7.22%	-	-	3.3	71.2%
Dec-19	-	-	-	-	-	34.85%	22.60%	13.72%	9.84%	9.55%	4.16%	5.28%	3.9	72.6%

Table 3. NYMEX Heating Oil monthly composition

Month	Commodity monthly contracts											Average maturity	% of open interest captured by	
	Sep-19	Oct-19	Nov-19	Dec-19	Jan-20	Feb-20	Mar-20	Apr-20	May-20	Jun-20	Dec-20	(months)	JPMCCI	
Jul-19	31.74%	14.81%	11.11%	18.94%	7.82%	-	4.72%	-	-	6.07%	4.79%	-	4.8	76.5%
Aug-19	-	26.52%	18.14%	20.42%	11.32%	5.43%	5.98%	-	-	6.72%	5.45%	-	4.7	76.3%
Sep-19	-	-	30.17%	22.79%	13.91%	6.63%	9.25%	4.56%	-	7.07%	5.62%	-	4.5	78.9%
Oct-19	-	-	-	30.91%	21.48%	9.57%	12.36%	7.39%	3.83%	8.52%	5.94%	-	4.5	78.8%
Nov-19	-	-	-	-	32.85%	15.38%	16.25%	11.10%	6.27%	10.63%	7.52%	-	4.4	76.0%
Dec-19	-	-	-	-	-	30.95%	24.03%	13.94%	8.73%	12.82%	9.53%	-	4.2	72.5%

Table 4. NYMEX Natural Gas monthly composition

Month	Commodity monthly contracts												Average maturity (months)	% of open interest captured by JPMCCI	
	Sep-19	Oct-19	Nov-19	Dec-19	Jan-20	Feb-20	Mar-20	Apr-20	May-20	Jun-20	Jul-20	Oct-20			Jan-21
Jul-19	28.14%	16.35%	10.30%	7.77%	13.23%	4.94%	9.47%	9.80%	-	-	-	-	-	4.6	72.6%
Aug-19	-	23.52%	15.79%	9.46%	15.36%	5.50%	11.14%	10.44%	4.28%	-	-	4.50%	-	5.1	74.6%
Sep-19	-	-	26.35%	12.26%	16.88%	6.91%	13.64%	12.35%	5.79%	-	-	5.81%	-	4.8	73.0%
Oct-19	-	-	-	21.47%	22.64%	8.56%	18.19%	13.93%	7.43%	-	-	7.79%	-	4.7	67.4%
Nov-19	-	-	-	-	30.06%	10.30%	19.70%	13.39%	9.34%	4.32%	4.28%	8.61%	-	4.5	71.0%
Dec-19	-	-	-	-	-	21.09%	26.89%	15.26%	12.45%	4.66%	5.44%	9.76%	4.44%	4.7	68.5%

Table 5. ICE Brent Crude monthly composition

Month	Commodity monthly contracts								Average maturity (months)	% of open interest captured by JPMCCI
	Oct-19	Nov-19	Dec-19	Jan-20	Feb-20	Mar-20	Jun-20	Dec-20		
Jul-19	25.89%	15.19%	23.51%	8.62%	6.15%	-	8.76%	11.87%	6.5	51.5%
Aug-19	-	28.28%	26.09%	9.84%	7.00%	7.31%	9.42%	12.05%	6.2	48.8%
Sep-19	-	-	38.63%	17.07%	9.18%	11.07%	10.82%	13.22%	5.9	47.2%
Oct-19	-	-	-	37.72%	16.68%	15.45%	14.61%	15.53%	5.9	42.7%
Nov-19	-	-	-	-	36.69%	24.59%	20.30%	18.42%	5.9	41.8%
Dec-19	-	-	-	-	-	48.26%	27.65%	24.09%	6.0	39.5%

Table 6. ICE Gas Oil monthly composition

Month	Commodity monthly contracts													Average maturity (months)	% of open interest captured by JPMCCI
	Sep-19	Oct-19	Nov-19	Dec-19	Jan-20	Feb-20	Mar-20	Apr-20	May-20	Jun-20	Sep-20	Dec-20	Dec-21		
Jul-19	26.68%	17.86%	9.37%	22.36%	6.80%	-	-	-	-	7.50%	-	9.44%	-	5.4	62.6%
Aug-19	-	28.99%	12.72%	22.82%	7.99%	5.20%	4.67%	-	-	8.02%	-	9.59%	-	5.2	65.0%
Sep-19	-	-	27.02%	28.13%	11.20%	7.27%	6.77%	-	-	8.58%	-	11.03%	-	5.0	59.3%
Oct-19	-	-	-	39.48%	19.07%	9.96%	9.62%	-	-	9.96%	-	11.91%	-	4.7	57.7%
Nov-19	-	-	-	-	32.94%	15.16%	12.19%	7.60%	-	12.65%	-	14.18%	5.28%	6.0	57.7%
Dec-19	-	-	-	-	-	26.80%	17.22%	9.77%	7.18%	13.63%	5.24%	14.34%	5.82%	6.2	60.0%

Table 7. COMEX Gold monthly composition

Month	Commodity monthly contracts					Average maturity	% of open interest captured by
	Oct-19	Dec-19	Feb-20	Apr-20	Jun-20	(months)	JPMCCI
Jul-19	12.26%	80.66%	7.08%	-	-	4.9	52.0%
Aug-19	10.91%	83.03%	6.06%	-	-	3.9	92.7%
Sep-19	-	90.67%	9.33%	-	-	3.2	86.0%
Oct-19	-	80.73%	12.47%	3.24%	3.56%	2.6	95.5%
Nov-19	-	-	77.33%	10.48%	12.20%	3.7	46.7%
Dec-19	-	-	82.80%	10.41%	6.80%	2.5	92.7%

Table 8. COMEX Silver monthly composition

Month	Commodity monthly contracts					Average maturity	% of open interest captured by
	Sep-19	Dec-19	Mar-20	May-20	Jul-20	(months)	JPMCCI
Jul-19	77.35%	22.65%	-	-	-	2.7	94.6%
Aug-19	-	91.55%	8.45%	-	-	4.3	52.1%
Sep-19	-	90.60%	9.40%	-	-	3.3	94.1%
Oct-19	-	84.53%	15.47%	-	-	2.5	92.5%
Nov-19	-	-	84.52%	8.54%	6.94%	4.4	49.5%
Dec-19	-	-	87.67%	8.51%	3.82%	3.3	95.4%

Table 9. NYMEX Palladium monthly composition

Month	Commodity monthly contracts				Average maturity	% of open interest captured by
	Sep-19	Dec-19	Mar-20	Jun-20	(months)	JPMCCI
Jul-19	91.59%	8.41%	-	-	2.3	99.7%
Aug-19	-	100.00%	-	-	4.0	39.9%
Sep-19	-	100.00%	-	-	3.0	97.0%
Oct-19	-	91.94%	8.06%	-	2.2	99.8%
Nov-19	-	-	100.00%	-	4.0	46.9%
Dec-19	-	-	94.96%	5.04%	3.2	99.5%

Table 10. NYMEX Platinum monthly composition

Month	Commodity monthly contracts			Average maturity	% of open interest captured by
	Oct-19	Jan-20	Apr-20	(months)	JPMCCI
Jul-19	94.51%	5.49%	-	3.2	99.5%
Aug-19	91.07%	8.93%	-	2.3	99.2%
Sep-19	-	100.00%	-	4.0	41.4%
Oct-19	-	93.02%	6.98%	3.2	99.4%
Nov-19	-	89.41%	10.59%	2.3	99.3%
Dec-19	-	-	100.00%	4.0	49.6%

Table 11. LME Aluminum monthly composition

Month	Commodity monthly contracts												Average maturity	% of open interest captured by	
	Sep-19	Oct-19	Nov-19	Dec-19	Jan-20	Feb-20	Mar-20	Apr-20	May-20	Jun-20	Jul-20	Dec-20	Dec-21	(months)	JPMCCI
Jul-19	31.10%	11.12%	9.14%	17.07%	11.57%	-	5.52%	-	-	4.66%	-	9.80%	-	5.5	68.2%
Aug-19	-	17.30%	18.20%	21.37%	13.82%	5.59%	7.09%	-	-	5.45%	-	11.18%	-	5.6	64.6%
Sep-19	-	-	21.49%	26.16%	15.74%	6.28%	9.02%	-	4.82%	5.61%	-	10.88%	-	5.2	67.3%
Oct-19	-	-	-	26.87%	24.72%	7.68%	13.27%	-	4.77%	7.06%	-	10.79%	4.86%	5.9	66.7%
Nov-19	-	-	-	-	27.06%	12.01%	18.11%	5.36%	6.91%	9.19%	5.12%	10.72%	5.52%	6.1	65.3%
Dec-19	-	-	-	-	-	17.13%	30.49%	8.67%	9.21%	12.08%	5.30%	12.22%	4.90%	5.8	61.9%

Table 12. LME Copper monthly composition

Month	Commodity monthly contracts												Average maturity	% of open interest captured by
	Sep-19	Oct-19	Nov-19	Dec-19	Jan-20	Feb-20	Mar-20	Apr-20	May-20	Jun-20	Jul-20	Dec-20	(months)	JPMCCI
Jul-19	32.34%	16.49%	7.33%	22.36%	5.63%	-	5.60%	-	-	-	-	10.26%	5.1	68.2%
Aug-19	-	23.39%	16.86%	30.35%	9.44%	-	7.53%	-	-	-	-	12.42%	5.2	59.1%
Sep-19	-	-	20.44%	35.34%	11.56%	6.31%	9.16%	-	5.24%	-	-	11.95%	5.0	67.1%
Oct-19	-	-	-	35.76%	19.92%	8.45%	12.60%	-	5.85%	4.81%	-	12.60%	4.8	69.6%
Nov-19	-	-	-	-	23.28%	18.10%	19.02%	5.95%	7.19%	6.20%	5.52%	14.74%	5.3	65.2%
Dec-19	-	-	-	-	-	22.17%	31.59%	8.21%	8.87%	8.44%	5.30%	15.43%	4.9	65.3%

Table 13. LME Lead monthly composition

Month	Commodity monthly contracts											Average maturity	% of open interest captured by
	Sep-19	Oct-19	Nov-19	Dec-19	Jan-20	Feb-20	Mar-20	Apr-20	May-20	Jun-20	Dec-20	(months)	JPMCCI
Jul-19	39.63%	16.60%	9.96%	20.69%	8.00%	-	5.13%	-	-	-	-	3.6	67.6%
Aug-19	-	30.62%	21.26%	24.61%	12.74%	5.01%	5.77%	-	-	-	-	3.6	63.0%
Sep-19	-	-	28.71%	32.91%	13.05%	7.13%	8.64%	-	4.84%	4.72%	-	3.8	67.4%
Oct-19	-	-	-	38.33%	19.58%	8.27%	14.60%	5.14%	4.78%	5.13%	4.17%	4.1	73.7%
Nov-19	-	-	-	-	31.05%	15.69%	24.11%	9.87%	6.63%	6.53%	6.12%	4.2	66.2%
Dec-19	-	-	-	-	-	25.41%	34.43%	12.38%	11.41%	7.27%	9.10%	4.1	66.2%

Table 14. LME Nickel monthly composition

Month	Commodity monthly contracts												Average maturity	% of open interest captured by
	Sep-19	Oct-19	Nov-19	Dec-19	Jan-20	Feb-20	Mar-20	Apr-20	May-20	Jun-20	Jul-20	Dec-20	(months)	JPMCCI
Jul-19	38.88%	12.56%	10.60%	19.05%	7.50%	-	5.26%	-	-	-	-	6.15%	4.4	69.2%
Aug-19	-	21.01%	24.46%	23.77%	11.27%	4.96%	6.96%	-	-	-	-	7.56%	4.7	65.0%
Sep-19	-	-	29.21%	30.36%	12.70%	6.39%	8.80%	-	4.71%	-	-	7.83%	4.4	69.8%
Oct-19	-	-	-	34.19%	24.63%	8.41%	12.84%	4.91%	5.34%	-	-	9.68%	4.4	67.4%
Nov-19	-	-	-	-	31.55%	14.11%	17.84%	6.93%	8.27%	5.28%	5.02%	10.98%	4.8	67.3%
Dec-19	-	-	-	-	-	20.24%	35.00%	9.10%	10.43%	7.19%	5.55%	12.50%	4.7	63.7%

Table 15. LME Zinc monthly composition

Month	Commodity monthly contracts											Average maturity	% of open interest captured by
	Sep-19	Oct-19	Nov-19	Dec-19	Jan-20	Feb-20	Mar-20	Apr-20	May-20	Jun-20	Dec-20	(months)	JPMCCI
Jul-19	38.27%	12.67%	10.24%	18.31%	9.60%	-	5.67%	-	-	-	5.25%	4.4	74.3%
Aug-19	-	21.41%	21.32%	28.33%	14.18%	-	8.43%	-	-	-	6.32%	4.5	60.7%
Sep-19	-	-	24.96%	33.68%	14.29%	4.74%	11.39%	-	5.11%	-	5.83%	4.3	70.7%
Oct-19	-	-	-	36.68%	23.20%	6.40%	16.09%	-	5.35%	5.29%	7.00%	4.3	71.8%
Nov-19	-	-	-	-	34.02%	12.24%	22.86%	5.79%	8.94%	6.92%	9.22%	4.5	65.6%
Dec-19	-	-	-	-	-	17.39%	42.38%	8.74%	11.81%	8.53%	11.14%	4.4	63.7%

Table 16. COMEX Copper monthly composition

Month	Commodity monthly contracts										Average maturity	% of open interest captured by	
	Sep-19	Dec-19	Feb-20	Mar-20	May-20	Jun-20	Jul-20	Aug-20	Oct-20	Nov-20	Dec-20	(months)	JPMCCI
Jul-19	61.64%	27.72%	-	10.64%	-	-	-	-	-	-	-	3.5	89.3%
Aug-19	-	73.22%	-	19.75%	7.03%	-	-	-	-	-	-	4.9	60.5%
Sep-19	-	75.35%	-	18.47%	6.18%	-	-	-	-	-	-	3.9	89.4%
Oct-19	-	63.36%	-	24.86%	7.58%	-	4.19%	-	-	-	-	3.4	91.7%
Nov-19	-	-	-	70.82%	16.01%	-	13.17%	-	-	-	-	4.8	59.3%
Dec-19	-	-	9.55%	49.91%	10.18%	5.81%	7.41%	5.08%	4.28%	3.92%	3.85%	4.8	83.4%

Table 17. CBOT Corn monthly composition

Month	Commodity monthly contracts						Average maturity	% of open interest captured by	
	Sep-19	Dec-19	Mar-20	May-20	Jul-20	Sep-20	Dec-20	(months)	JPMCCI
Jul-19	39.65%	41.84%	9.90%	-	5.00%	-	3.62%	4.9	96.5%
Aug-19	-	64.09%	17.63%	4.12%	8.06%	-	6.10%	6.0	78.6%
Sep-19	-	60.33%	18.76%	5.86%	8.74%	-	6.29%	5.2	96.3%
Oct-19	-	51.38%	21.92%	7.04%	9.13%	3.48%	7.05%	4.8	98.9%
Nov-19	-	-	53.17%	14.12%	15.42%	5.67%	11.62%	6.3	71.4%
Dec-19	-	-	56.01%	13.94%	14.22%	5.45%	10.38%	5.1	97.9%

Table 18. CBOT Soybean monthly composition

Month	Commodity monthly contracts						Average maturity	% of open interest captured by	
	Sep-19	Nov-19	Jan-20	Mar-20	May-20	Jul-20	Nov-20	(months)	JPMCCI
Jul-19	8.10%	61.21%	10.20%	9.96%	5.06%	5.48%	-	5.2	86.6%
Aug-19	-	60.10%	12.14%	10.90%	6.25%	6.86%	3.76%	5.1	92.9%
Sep-19	-	54.12%	14.69%	11.99%	7.20%	8.01%	4.00%	4.3	99.3%
Oct-19	-	-	43.23%	21.65%	13.34%	14.58%	7.20%	5.6	68.2%
Nov-19	-	-	45.46%	22.16%	12.79%	13.05%	6.54%	4.4	97.7%
Dec-19	-	-	-	49.77%	19.97%	19.04%	11.21%	5.1	75.3%

Table 19. CBOT Soybean Meal monthly composition

Month	Commodity monthly contracts								Average maturity	% of open interest captured by
	Sep-19	Oct-19	Dec-19	Jan-20	Mar-20	May-20	Jul-20	Dec-20	(months)	JPMCCI
Jul-19	15.64%	8.81%	49.07%	8.78%	8.52%	4.94%	4.24%	-	5.2	86.5%
Aug-19	-	11.52%	53.45%	11.21%	11.23%	6.85%	5.74%	-	5.0	83.6%
Sep-19	-	-	52.26%	13.48%	13.49%	8.78%	7.83%	4.16%	5.0	87.2%
Oct-19	-	-	41.00%	19.83%	15.44%	9.92%	9.01%	4.81%	4.4	95.0%
Nov-19	-	-	-	36.44%	26.88%	15.97%	13.42%	7.30%	4.8	75.4%
Dec-19	-	-	-	-	51.50%	21.97%	17.53%	9.01%	5.0	74.6%

Table 20. CBOT Soybean Oil monthly composition

Month	Commodity monthly contracts							Average maturity	% of open interest captured by	
	Sep-19	Oct-19	Dec-19	Jan-20	Mar-20	May-20	Jul-20	Dec-20	(months)	JPMCCI
Jul-19	13.76%	6.47%	54.10%	9.70%	7.84%	4.59%	3.53%	-	5.3	85.3%
Aug-19	-	10.79%	55.58%	12.67%	10.01%	6.19%	4.76%	-	4.9	85.7%
Sep-19	-	-	56.36%	14.82%	13.19%	8.46%	7.18%	-	4.5	86.4%
Oct-19	-	-	43.59%	22.28%	15.18%	10.27%	8.69%	-	3.8	93.2%
Nov-19	-	-	-	39.32%	25.64%	15.77%	13.70%	5.56%	4.6	74.1%
Dec-19	-	-	-	-	52.23%	22.33%	17.81%	7.63%	4.8	74.1%

Table 21. CBOT Wheat monthly composition

Month	Commodity monthly contracts							Average maturity	% of open interest captured by
	Sep-19	Dec-19	Mar-20	May-20	Jul-20	Sep-20	Dec-20	(months)	JPMCCI
Jul-19	53.75%	33.51%	8.21%	-	4.53%	-	-	4.0	95.3%
Aug-19	-	70.39%	17.19%	4.55%	7.87%	-	-	5.3	72.4%
Sep-19	-	71.80%	15.26%	5.58%	7.36%	-	-	4.3	94.8%
Oct-19	-	67.30%	15.74%	5.61%	7.50%	-	3.85%	3.7	96.5%
Nov-19	-	-	48.59%	14.79%	15.45%	8.64%	12.53%	6.6	53.8%
Dec-19	-	-	57.98%	16.23%	14.96%	4.49%	6.34%	4.8	98.5%

Table 22. KCBOT Winter Wheat monthly composition

Month	Commodity monthly contracts							Average maturity	% of open interest captured by
	Sep-19	Dec-19	Mar-20	May-20	Jul-20	Sep-20	Dec-20	(months)	JPMCCI
Jul-19	57.41%	30.20%	8.88%	-	3.51%	-	-	3.8	97.1%
Aug-19	-	67.79%	20.97%	4.64%	6.61%	-	-	5.3	70.7%
Sep-19	-	70.94%	17.37%	5.60%	6.09%	-	-	4.2	97.0%
Oct-19	-	67.96%	19.11%	5.54%	7.39%	-	-	3.4	94.9%
Nov-19	-	-	57.21%	12.97%	13.84%	7.50%	8.48%	6.0	53.9%
Dec-19	-	-	60.39%	15.86%	16.60%	3.54%	3.60%	4.5	98.9%

Table 23. MGE Spring Wheat monthly composition

Month	Commodity monthly contracts						Average maturity	% of open interest captured by	
	Sep-19	Dec-19	Mar-20	May-20	Jul-20	Sep-20	Dec-20	(months)	JPMCCI
Jul-19	43.93%	31.29%	15.69%	6.01%	3.09%	-	-	4.7	97.5%
Aug-19	-	57.80%	27.44%	10.02%	4.74%	-	-	5.7	73.1%
Sep-19	-	54.67%	25.85%	9.84%	5.18%	4.46%	-	5.0	97.6%
Oct-19	-	48.26%	30.59%	10.49%	5.86%	4.80%	-	4.3	97.5%
Nov-19	-	-	63.21%	19.32%	9.77%	7.70%	-	5.2	67.5%
Dec-19	-	-	59.02%	19.64%	9.46%	7.47%	4.42%	4.6	99.6%

Table 24. NYBOT Cocoa monthly composition

Month	Commodity monthly contracts								Average maturity	% of open interest captured by
	Sep-19	Dec-19	Mar-20	May-20	Jul-20	Sep-20	Dec-20	Mar-21	(months)	JPMCCI
Jul-19	43.99%	31.31%	19.13%	5.57%	-	-	-	-	4.5	91.3%
Aug-19	-	56.50%	28.31%	7.83%	3.65%	3.70%	-	-	5.8	85.8%
Sep-19	-	51.09%	28.68%	8.76%	4.26%	3.50%	3.70%	-	5.4	97.8%
Oct-19	-	40.29%	35.52%	10.10%	5.80%	3.91%	4.38%	-	4.9	96.9%
Nov-19	-	-	57.65%	18.70%	9.18%	5.59%	5.50%	3.39%	6.0	90.7%
Dec-19	-	-	52.63%	20.23%	10.96%	6.29%	5.86%	4.02%	5.2	97.6%

Table 25. NYBOT Coffee monthly composition

Month	Commodity monthly contracts							Average maturity	% of open interest captured by
	Sep-19	Dec-19	Mar-20	May-20	Jul-20	Sep-20	Dec-20	(months)	JPMCCI
Jul-19	54.40%	27.37%	11.45%	6.79%	-	-	-	4.1	93.7%
Aug-19	-	63.77%	25.03%	11.21%	-	-	-	5.3	74.5%
Sep-19	-	60.92%	24.67%	10.70%	3.71%	-	-	4.5	92.8%
Oct-19	-	49.99%	26.94%	12.29%	4.41%	3.27%	3.09%	4.4	98.0%
Nov-19	-	-	58.52%	22.90%	8.20%	5.47%	4.90%	5.6	80.3%
Dec-19	-	-	55.21%	22.20%	11.51%	6.40%	4.69%	4.7	96.2%

Table 26. NYBOT Cotton monthly composition

Month	Commodity monthly contracts					Average maturity	% of open interest captured by
	Dec-19	Mar-20	May-20	Jul-20	Dec-20	(months)	JPMCCI
Jul-19	77.72%	17.34%	-	-	4.95%	6.1	95.2%
Aug-19	70.54%	23.39%	-	-	6.07%	5.4	94.2%
Sep-19	62.42%	26.38%	4.03%	-	7.16%	4.9	96.7%
Oct-19	54.35%	29.22%	5.32%	3.36%	7.75%	4.3	99.5%
Nov-19	-	67.68%	14.69%	6.22%	11.41%	5.6	81.9%
Dec-19	-	65.12%	17.19%	6.75%	10.94%	4.6	99.3%

Table 27. NYBOT Orange Juice monthly composition

Month	Commodity monthly contracts				Average maturity	% of open interest captured by
	Sep-19	Nov-19	Jan-20	Mar-20	(months)	JPMCCI
Jul-19	100.00%	-	-	-		
Aug-19	-	100.00%	-	-		
Sep-19	-	100.00%	-	-		
Oct-19	-	-	100.00%	-		Not included in JPMCCI
Nov-19	-	-	100.00%	-		
Dec-19	-	-	-	100.00%		

Table 28. NYBOT Sugar monthly composition

Month	Commodity monthly contracts						Average maturity	% of open interest captured by
	Oct-19	Mar-20	May-20	Jul-20	Oct-20	Mar-21	(months)	JPMCCI
Jul-19	57.23%	27.60%	7.81%	3.16%	4.20%	-	5.7	96.7%
Aug-19	51.94%	30.22%	9.47%	3.94%	4.42%	-	5.1	96.4%
Sep-19	-	65.45%	19.23%	6.64%	8.69%	-	7.3	73.6%
Oct-19	-	61.48%	19.19%	6.87%	8.69%	3.77%	6.7	96.9%
Nov-19	-	54.78%	21.60%	8.54%	10.27%	4.80%	6.1	96.4%
Dec-19	-	49.09%	21.81%	13.76%	10.14%	5.20%	5.3	95.8%

Table 29. LIFFE Robusta Coffee monthly composition

Month	Commodity monthly contracts							Average maturity	% of open interest captured by
	Sep-19	Nov-19	Jan-20	Mar-20	May-20	Jul-20	Sep-20	(months)	JPMCCI
Jul-19	53.77%	27.94%	12.87%	5.41%	-	-	-	3.4	62.8%
Aug-19	-	60.52%	27.32%	12.15%	-	-	-	4.0	46.6%
Sep-19	-	54.13%	25.11%	15.25%	5.51%	-	-	3.4	62.8%
Oct-19	-	-	53.16%	27.95%	11.99%	6.90%	-	4.5	47.0%
Nov-19	-	-	49.66%	29.38%	13.64%	7.32%	-	3.6	62.6%
Dec-19	-	-	-	59.56%	26.28%	10.24%	3.92%	4.2	77.0%

Table 30. LIFFE White Sugar monthly composition

Month	Commodity monthly contracts						Average maturity	% of open interest captured by
	Oct-19	Dec-19	Mar-20	May-20	Aug-20	Oct-20	(months)	JPMCCI
Jul-19	56.52%	18.42%	13.34%	6.63%	5.09%	-	5.0	59.2%
Aug-19	-	46.86%	30.05%	12.91%	10.18%	-	6.4	34.7%
Sep-19	-	51.49%	29.36%	10.75%	8.40%	-	5.1	57.5%
Oct-19	-	41.06%	37.25%	12.56%	9.12%	-	4.5	62.8%
Nov-19	-	-	64.61%	20.38%	15.01%	-	5.2	55.4%
Dec-19	-	-	53.52%	23.05%	15.38%	8.06%	4.8	93.4%

Table 31. CME Feeder Cattle monthly composition

Month	Commodity monthly contracts								Average maturity	% of open interest captured by
	Sep-19	Oct-19	Nov-19	Jan-20	Mar-20	Apr-20	May-20	Aug-20	(months)	JPMCCI
Jul-19	41.91%	28.01%	15.57%	14.51%	-	-	-	-	3.2	56.7%
Aug-19	-	48.91%	21.48%	21.53%	8.08%	-	-	-	3.3	61.2%
Sep-19	-	-	48.41%	29.64%	16.93%	5.02%	-	-	3.5	60.4%
Oct-19	-	-	-	58.18%	27.80%	6.95%	7.08%	-	4.0	61.5%
Nov-19	-	-	-	53.78%	26.61%	8.67%	7.30%	3.64%	3.3	95.0%
Dec-19	-	-	-	58.51%	16.99%	15.68%	8.81%	-	3.9	65.5%

Table 32. CME Lean Hogs monthly composition

Month	Commodity monthly contracts							Average maturity	% of open interest captured by
	Oct-19	Dec-19	Feb-20	Apr-20	Jun-20	Jul-20	Aug-20	(months)	JPMCCI
Jul-19	53.54%	25.18%	11.94%	9.34%	-	-	-	4.5	74.5%
Aug-19	47.78%	25.98%	13.16%	9.81%	3.27%	-	-	3.9	96.0%
Sep-19	-	56.59%	21.29%	15.69%	6.42%	-	-	4.4	73.8%
Oct-19	-	52.20%	20.30%	16.62%	7.22%	3.66%	-	3.8	94.0%
Nov-19	-	-	46.18%	27.68%	12.63%	9.18%	4.34%	4.8	72.5%
Dec-19	-	-	44.22%	26.22%	14.17%	7.17%	8.21%	3.9	91.6%

Table 33. CME Live Cattle monthly composition

Month	Commodity monthly contracts						Average maturity	% of open interest captured by
	Oct-19	Dec-19	Feb-20	Apr-20	Jun-20	Aug-20	(months)	JPMCCI
Jul-19	54.88%	26.15%	12.09%	6.87%	-	-	4.4	70.9%
Aug-19	48.33%	24.95%	13.89%	8.30%	4.53%	-	3.9	94.6%
Sep-19	-	49.52%	23.87%	17.32%	9.29%	-	4.7	72.6%
Oct-19	-	45.13%	22.53%	17.93%	11.24%	3.17%	4.1	95.0%
Nov-19	-	-	45.31%	28.08%	20.16%	6.46%	4.8	75.9%
Dec-19	-	-	42.42%	27.14%	23.05%	7.39%	3.9	92.8%

Table 34. LME Tin monthly composition

Month	Commodity monthly contracts										Average maturity	% of open interest captured by
	Sep-19	Oct-19	Nov-19	Dec-19	Jan-20	Feb-20	Mar-20	Apr-20	May-20	Jun-20	(months)	JPMCCI
Jul-19	43.37%	19.82%	11.39%	18.66%	6.75%	-	-	-	-	-	3.3	66.5%
Aug-19	-	36.92%	25.14%	28.64%	9.30%	-	-	-	-	-	3.1	60.8%
Sep-19	-	-	37.96%	39.83%	10.94%	5.20%	6.07%	-	-	-	3.0	64.2%
Oct-19	-	-	-	48.61%	25.02%	9.16%	17.22%	-	-	-	2.9	63.7%
Nov-19	-	-	-	-	43.58%	20.04%	24.42%	4.88%	7.08%	-	3.1	62.4%
Dec-19	-	-	-	-	-	38.61%	38.86%	8.25%	9.06%	5.23%	3.0	57.9%

Table 35. CBOT Rough Rice monthly composition

Month	Commodity monthly contracts				Average maturity	% of open interest captured by
	Sep-19	Nov-19	Jan-20	Mar-20	(months)	JPMCCI
Jul-19	100.00%	-	-	-		
Aug-19	-	100.00%	-	-		
Sep-19	-	100.00%	-	-		Not included in JPMCCI
Oct-19	-	-	100.00%	-		
Nov-19	-	-	100.00%	-		
Dec-19	-	-	-	100.00%		

Table 36. CBOT Ethanol monthly composition

Month	Commodity monthly contracts						Average maturity	% of open interest captured by
	Sep-19	Oct-19	Nov-19	Dec-19	Jan-20	Feb-20	(months)	JPMCCI
Jul-19	100.00%	-	-	-	-	-		
Aug-19	-	100.00%	-	-	-	-		
Sep-19	-	-	100.00%	-	-	-		Not included in JPMCCI
Oct-19	-	-	-	100.00%	-	-		
Nov-19	-	-	-	-	100.00%	-		
Dec-19	-	-	-	-	-	100.00%		

Table 1. Ex-Front NYMEX Crude Oil monthly composition

Month	Commodity monthly contracts											Average maturity	% of open interest captured by
	Oct-19	Nov-19	Dec-19	Jan-20	Feb-20	Mar-20	Apr-20	May-20	Jun-20	Dec-20	Dec-21	(months)	JPMCCI
Jul-19	17.42%	11.57%	35.04%	-	-	-	-	-	14.36%	21.62%	-	8.0	52.2%
Aug-19	-	17.23%	32.98%	7.21%	-	5.61%	-	-	15.33%	21.62%	-	7.6	57.4%
Sep-19	-	-	37.26%	9.86%	-	8.11%	-	-	18.77%	26.00%	-	7.6	54.0%
Oct-19	-	-	-	18.39%	8.12%	13.12%	-	-	26.17%	34.20%	-	8.4	45.3%
Nov-19	-	-	-	-	12.53%	14.31%	-	-	33.13%	40.03%	-	8.5	47.3%
Dec-19	-	-	-	-	-	15.49%	6.63%	5.50%	32.64%	34.14%	5.61%	8.4	60.8%

Table 2. Ex-Front NYMEX Gasoline monthly composition

Month	Commodity monthly contracts											Average maturity	% of open interest captured by
	Oct-19	Nov-19	Dec-19	Jan-20	Feb-20	Mar-20	Apr-20	May-20	Jun-20	Jul-20	Dec-20	(months)	JPMCCI
Jul-19	33.40%	24.22%	25.15%	10.31%	-	6.91%	-	-	-	-	-	4.4	45.1%
Aug-19	-	37.69%	28.70%	16.44%	-	10.43%	6.74%	-	-	-	-	4.4	45.1%
Sep-19	-	-	41.85%	23.89%	9.10%	15.45%	9.72%	-	-	-	-	4.3	41.9%
Oct-19	-	-	-	42.80%	13.75%	21.28%	13.07%	-	9.11%	-	-	4.4	41.2%
Nov-19	-	-	-	-	26.87%	30.29%	19.33%	9.69%	13.82%	-	-	4.5	37.2%
Dec-19	-	-	-	-	-	34.69%	21.06%	15.10%	14.66%	6.39%	8.10%	4.9	47.3%

Table 3. Ex-Front NYMEX Heating Oil monthly composition

Month	Commodity monthly contracts										Average maturity	% of open interest captured by
	Oct-19	Nov-19	Dec-19	Jan-20	Feb-20	Mar-20	Apr-20	May-20	Jun-20	Dec-20	(months)	JPMCCI
Jul-19	21.70%	16.27%	27.74%	11.45%	-	6.92%	-	-	8.89%	7.02%	6.1	52.2%
Aug-19	-	24.69%	27.79%	15.41%	7.39%	8.13%	-	-	9.15%	7.42%	5.7	56.1%
Sep-19	-	-	32.64%	19.92%	9.49%	13.25%	6.53%	-	10.12%	8.05%	5.6	55.1%
Oct-19	-	-	-	31.09%	13.86%	17.89%	10.69%	5.54%	12.33%	8.60%	5.6	54.4%
Nov-19	-	-	-	-	22.91%	24.20%	16.53%	9.34%	15.83%	11.19%	5.6	51.0%
Dec-19	-	-	-	-	-	34.80%	20.18%	12.64%	18.57%	13.80%	5.3	50.1%

Table 4. Ex-Front NYMEX Natural Gas monthly composition

Month	Commodity monthly contracts											Average maturity	% of open interest captured by	
	Oct-19	Nov-19	Dec-19	Jan-20	Feb-20	Mar-20	Apr-20	May-20	Jun-20	Jul-20	Oct-20	Jan-21	(months)	JPMCCI
Jul-19	22.75%	14.33%	10.81%	18.41%	6.88%	13.18%	13.64%	-	-	-	-	-	5.7	52.2%
Aug-19	-	20.64%	12.36%	20.09%	7.19%	14.57%	13.66%	5.60%	-	-	5.89%	-	6.0	57.0%
Sep-19	-	-	16.64%	22.93%	9.38%	18.53%	16.77%	7.86%	-	-	7.90%	-	5.8	53.7%
Oct-19	-	-	-	28.82%	10.91%	23.16%	17.73%	9.47%	-	-	9.92%	-	5.4	52.9%
Nov-19	-	-	-	-	14.72%	28.17%	19.15%	13.36%	6.18%	6.11%	12.31%	-	5.6	49.7%
Dec-19	-	-	-	-	-	34.08%	19.34%	15.78%	5.91%	6.89%	12.37%	5.62%	5.4	54.0%

Table 5. Ex-Front ICE Brent Crude monthly composition

Month	Commodity monthly contracts							Average maturity	% of open interest captured by
	Nov-19	Dec-19	Jan-20	Feb-20	Mar-20	Jun-20	Dec-20	(months)	JPMCCI
Jul-19	20.50%	31.73%	11.64%	8.30%	-	11.82%	16.02%	7.7	38.2%
Aug-19	-	36.38%	13.72%	9.76%	10.20%	13.14%	16.80%	7.4	35.0%
Sep-19	-	-	27.81%	14.97%	18.04%	17.64%	21.54%	7.8	29.0%
Oct-19	-	-	-	26.79%	24.81%	23.46%	24.94%	7.7	26.6%
Nov-19	-	-	-	-	38.83%	32.07%	29.10%	7.6	26.4%
Dec-19	-	-	-	-	-	53.44%	46.56%	8.8	20.5%

Table 6. Ex-Front ICE Gas Oil monthly composition

Month	Commodity monthly contracts											Average maturity	% of open interest captured by	
	Oct-19	Nov-19	Dec-19	Jan-20	Feb-20	Mar-20	Apr-20	May-20	Jun-20	Sep-20	Dec-20	Dec-21	(months)	JPMCCI
Jul-19	24.36%	12.78%	30.49%	9.27%	-	-	-	-	10.22%	-	12.87%	-	6.6	45.9%
Aug-19	-	17.91%	32.13%	11.26%	7.33%	6.58%	-	-	11.29%	-	13.50%	-	6.6	46.1%
Sep-19	-	-	38.54%	15.35%	9.96%	9.28%	-	-	11.76%	-	15.11%	-	6.1	43.3%
Oct-19	-	-	-	31.51%	16.46%	15.89%	-	-	16.46%	-	19.68%	-	6.5	35.0%
Nov-19	-	-	-	-	22.61%	18.18%	11.33%	-	18.86%	-	21.15%	7.87%	8.0	38.7%
Dec-19	-	-	-	-	-	23.53%	13.34%	9.81%	18.62%	7.16%	19.59%	7.95%	7.8	43.9%

Table 7. Ex-Front COMEX Gold monthly composition

Month	Commodity monthly contracts				Average maturity (months)	% of open interest captured by JPMCCI
	Dec-19	Feb-20	Apr-20	Jun-20		
Jul-19	91.94%	8.06%	-	-	5.2	45.6%
Aug-19	93.20%	6.80%	-	-	4.1	82.6%
Sep-19	-	100.00%	-	-	5.0	8.0%
Oct-19	-	64.69%	16.82%	18.49%	5.1	18.4%
Nov-19	-	-	46.21%	53.79%	6.1	10.6%
Dec-19	-	-	60.50%	39.50%	4.8	16.0%

Table 8. Ex-Front COMEX Silver monthly composition

Month	Commodity monthly contracts				Average maturity (months)	% of open interest captured by JPMCCI
	Dec-19	Mar-20	May-20	Jul-20		
Jul-19	100.00%	-	-	-	5.0	21.4%
Aug-19	-	100.00%	-	-	7.0	4.4%
Sep-19	-	100.00%	-	-	6.0	8.8%
Oct-19	-	100.00%	-	-	5.0	14.3%
Nov-19	-	-	55.17%	44.83%	6.9	7.7%
Dec-19	-	-	69.00%	31.00%	5.6	11.8%

Table 9. Ex-Front NYMEX Palladium monthly composition

Month	Commodity monthly contracts			Average maturity (months)	% of open interest captured by JPMCCI
	Dec-19	Mar-20	Jun-20		
Jul-19	100.00%	-	-	5.0	8.4%
Aug-19	100.00%	-	-	4.0	39.9%
Sep-19	100.00%	-	-	3.0	97.0%
Oct-19	-	100.00%	-	5.0	8.0%
Nov-19	-	100.00%	-	4.0	46.9%
Dec-19	-	-	100.00%	6.0	5.0%

Table 10. Ex-Front NYMEX Platinum monthly composition

Month	Commodity monthly contracts		Average maturity (months)	% of open interest captured by JPMCCI
	Jan-20	Apr-20		
Jul-19	100.00%	-	6.0	5.5%
Aug-19	100.00%	-	5.0	8.9%
Sep-19	100.00%	-	4.0	41.4%
Oct-19	-	100.00%	6.0	6.9%
Nov-19	-	100.00%	5.0	10.5%
Dec-19	-	100.00%	4.0	49.6%

Table 11. Ex-Front LME Aluminum monthly composition

Month	Commodity monthly contracts												Average maturity (months)	% of open interest captured by JPMCCI
	Oct-19	Nov-19	Dec-19	Jan-20	Feb-20	Mar-20	Apr-20	May-20	Jun-20	Jul-20	Dec-20	Dec-21		
Jul-19	16.15%	13.27%	24.77%	16.80%	-	8.01%	-	-	6.77%	-	14.23%	-	7.1	47.0%
Aug-19	-	22.01%	25.84%	16.71%	6.76%	8.57%	-	-	6.59%	-	13.52%	-	6.4	53.4%
Sep-19	-	-	33.33%	20.04%	8.00%	11.49%	-	6.14%	7.15%	-	13.85%	-	6.1	52.9%
Oct-19	-	-	-	33.80%	10.50%	18.15%	-	6.52%	9.65%	-	14.75%	6.64%	7.4	48.8%
Nov-19	-	-	-	-	16.47%	24.84%	7.35%	9.47%	12.60%	7.02%	14.69%	7.56%	7.7	47.6%
Dec-19	-	-	-	-	-	36.79%	10.46%	11.11%	14.58%	6.39%	14.75%	5.92%	6.6	51.3%

Table 12. Ex-Front LME Copper monthly composition

Month	Commodity monthly contracts											Average maturity (months)	% of open interest captured by JPMCCI
	Oct-19	Nov-19	Dec-19	Jan-20	Feb-20	Mar-20	Apr-20	May-20	Jun-20	Jul-20	Dec-20		
Jul-19	24.37%	10.83%	33.05%	8.32%	-	8.27%	-	-	-	-	15.17%	6.6	46.2%
Aug-19	-	22.01%	39.61%	12.32%	-	9.84%	-	-	-	-	16.22%	6.1	45.3%
Sep-19	-	-	44.42%	14.54%	7.93%	11.51%	-	6.59%	-	-	15.02%	5.8	53.4%
Oct-19	-	-	-	31.01%	13.16%	19.62%	-	9.11%	7.49%	-	19.61%	6.4	44.7%
Nov-19	-	-	-	-	23.59%	24.79%	7.75%	9.37%	8.09%	7.20%	19.21%	6.3	50.0%
Dec-19	-	-	-	-	-	40.58%	10.55%	11.39%	10.84%	6.81%	19.82%	5.7	50.8%

Table 13. Ex-Front LME Lead monthly composition

Month	Commodity monthly contracts											Average maturity	% of open interest captured by
	Oct-19	Nov-19	Dec-19	Jan-20	Feb-20	Mar-20	Apr-20	May-20	Jun-20	Dec-20	(months)	JPMCCI	
Jul-19	27.49%	16.49%	34.27%	13.25%	-	8.50%	-	-	-	-	4.7	40.8%	
Aug-19	-	30.64%	35.47%	18.36%	7.22%	8.31%	-	-	-	-	4.3	43.7%	
Sep-19	-	-	46.17%	18.31%	10.00%	12.11%	-	6.78%	6.62%	-	4.5	48.0%	
Oct-19	-	-	-	31.74%	13.41%	23.67%	8.34%	7.75%	8.31%	6.77%	5.3	45.4%	
Nov-19	-	-	-	-	22.76%	34.96%	14.31%	9.61%	9.47%	8.88%	5.2	45.7%	
Dec-19	-	-	-	-	-	46.16%	16.60%	15.30%	9.75%	12.20%	4.9	49.4%	

Table 14. Ex-Front LME Nickel monthly composition

Month	Commodity monthly contracts											Average maturity	% of open interest captured by
	Oct-19	Nov-19	Dec-19	Jan-20	Feb-20	Mar-20	Apr-20	May-20	Jun-20	Jul-20	Dec-20	(months)	JPMCCI
Jul-19	20.55%	17.34%	31.17%	12.27%	-	8.61%	-	-	-	-	10.07%	6.0	42.3%
Aug-19	-	30.97%	30.09%	14.27%	6.28%	8.81%	-	-	-	-	9.58%	5.4	51.4%
Sep-19	-	-	42.88%	17.94%	9.03%	12.43%	-	6.66%	-	-	11.07%	5.4	49.4%
Oct-19	-	-	-	37.43%	12.77%	19.51%	7.46%	8.12%	-	-	14.71%	5.7	44.4%
Nov-19	-	-	-	-	20.62%	26.07%	10.13%	12.09%	7.71%	7.34%	16.05%	6.1	46.1%
Dec-19	-	-	-	-	-	43.87%	11.41%	13.08%	9.01%	6.95%	15.67%	5.3	50.8%

Table 15. Ex-Front LME Zinc monthly composition

Month	Commodity monthly contracts											Average maturity	% of open interest captured by
	Oct-19	Nov-19	Dec-19	Jan-20	Feb-20	Mar-20	Apr-20	May-20	Jun-20	Dec-20	(months)	JPMCCI	
Jul-19	20.52%	16.58%	29.66%	15.55%	-	9.18%	-	-	-	8.51%	5.9	45.9%	
Aug-19	-	27.13%	36.05%	18.04%	-	10.73%	-	-	-	8.04%	5.2	47.7%	
Sep-19	-	-	44.88%	19.04%	6.31%	15.18%	-	6.81%	-	7.77%	5.0	53.0%	
Oct-19	-	-	-	36.64%	10.10%	25.41%	-	8.44%	8.35%	11.06%	5.6	45.5%	
Nov-19	-	-	-	-	18.56%	34.65%	8.78%	13.55%	10.49%	13.97%	5.7	43.3%	
Dec-19	-	-	-	-	-	51.31%	10.58%	14.29%	10.33%	13.49%	4.9	52.6%	

Table 16. Ex-Front COMEX Copper monthly composition

Month	Commodity monthly contracts										Average maturity	% of open interest captured by
	Dec-19	Mar-20	May-20	Jun-20	Jul-20	Aug-20	Oct-20	Nov-20	Dec-20		(months)	JPMCCI
Jul-19	72.26%	27.74%	-	-	-	-	-	-	-	-	5.8	34.2%
Aug-19	-	73.75%	26.25%	-	-	-	-	-	-	-	7.5	16.2%
Sep-19	-	74.91%	25.09%	-	-	-	-	-	-	-	6.5	22.0%
Oct-19	-	67.87%	20.68%	-	11.45%	-	-	-	-	-	5.9	33.6%
Nov-19	-	-	54.88%	-	45.12%	-	-	-	-	-	6.9	17.3%
Dec-19	-	55.18%	11.26%	6.43%	8.19%	5.62%	4.73%	4.33%	4.26%	-	5.1	75.5%

Table 17. Ex-Front CBOT Corn monthly composition

Month	Commodity monthly contracts						Average maturity	% of open interest captured by
	Dec-19	Mar-20	May-20	Jul-20	Sep-20	Dec-20	(months)	JPMCCI
Jul-19	69.32%	16.40%	-	8.29%	-	5.99%	6.8	58.2%
Aug-19	-	49.11%	11.46%	22.45%	-	16.98%	9.7	28.2%
Sep-19	-	47.31%	14.78%	22.04%	-	15.87%	8.6	38.2%
Oct-19	-	45.08%	14.48%	18.79%	7.15%	14.50%	7.8	48.1%
Nov-19	-	-	30.15%	32.94%	12.10%	24.81%	8.9	33.5%
Dec-19	-	-	31.68%	32.33%	12.40%	23.59%	7.8	43.1%

Table 18. Ex-Front CBOT Soybean monthly composition

Month	Commodity monthly contracts						Average maturity	% of open interest captured by
	Nov-19	Jan-20	Mar-20	May-20	Jul-20	Nov-20	(months)	JPMCCI
Jul-19	66.60%	11.09%	10.83%	5.50%	5.97%	-	5.5	79.6%
Aug-19	-	30.43%	27.31%	15.66%	17.19%	9.41%	8.1	37.1%
Sep-19	-	32.01%	26.13%	15.68%	17.46%	8.72%	7.1	45.6%
Oct-19	-	-	38.14%	23.49%	25.69%	12.68%	7.5	38.7%
Nov-19	-	-	40.63%	23.46%	23.93%	11.99%	6.4	53.3%
Dec-19	-	-	-	39.77%	37.91%	22.32%	7.1	37.8%

Table 19. Ex-Front CBOT Soybean Meal monthly composition

Month	Commodity monthly contracts							Average maturity	% of open interest captured by
	Oct-19	Dec-19	Jan-20	Mar-20	May-20	Jul-20	Dec-20	(months)	JPMCCI
Jul-19	10.45%	58.17%	10.41%	10.10%	5.85%	5.02%	-	5.8	72.9%
Aug-19	-	60.41%	12.67%	12.69%	7.74%	6.49%	-	5.3	74.0%
Sep-19	-	-	28.24%	28.26%	18.40%	16.40%	8.71%	7.2	41.7%
Oct-19	-	-	33.61%	26.17%	16.81%	15.27%	8.15%	6.0	56.0%
Nov-19	-	-	-	42.28%	25.13%	21.11%	11.48%	6.4	47.9%
Dec-19	-	-	-	-	45.29%	36.14%	18.57%	7.0	36.2%

Table 20. Ex-Front CBOT Soybean Oil monthly composition

Month	Commodity monthly contracts							Average maturity	% of open interest captured by
	Oct-19	Dec-19	Jan-20	Mar-20	May-20	Jul-20	Dec-20	(months)	JPMCCI
Jul-19	7.51%	62.73%	11.25%	9.09%	5.33%	4.10%	-	5.8	73.6%
Aug-19	-	62.31%	14.20%	11.22%	6.94%	5.34%	-	5.2	76.4%
Sep-19	-	-	33.95%	30.21%	19.38%	16.46%	-	6.4	37.7%
Oct-19	-	-	39.49%	26.90%	18.20%	15.41%	-	5.2	52.6%
Nov-19	-	-	-	42.25%	26.00%	22.58%	9.17%	6.2	45.0%
Dec-19	-	-	-	-	46.75%	37.27%	15.98%	6.9	35.4%

Table 21. Ex-Front CBOT Wheat monthly composition

Month	Commodity monthly contracts						Average maturity	% of open interest captured by
	Dec-19	Mar-20	May-20	Jul-20	Sep-20	Dec-20	(months)	JPMCCI
Jul-19	72.45%	17.76%	-	9.79%	-	-	6.2	44.1%
Aug-19	-	58.06%	15.38%	26.57%	-	-	8.4	21.4%
Sep-19	-	54.11%	19.79%	26.10%	-	-	7.4	26.7%
Oct-19	-	48.13%	17.15%	22.93%	-	11.79%	7.3	31.6%
Nov-19	-	-	28.77%	30.05%	16.80%	24.38%	9.0	27.7%
Dec-19	-	-	38.63%	35.61%	10.68%	15.08%	7.2	41.4%

Table 22. Ex-Front KCBOT Winter Wheat monthly composition

Month	Commodity monthly contracts						Average maturity	% of open interest captured by
	Dec-19	Mar-20	May-20	Jul-20	Sep-20	Dec-20	(months)	JPMCCI
Jul-19	70.91%	20.85%	-	8.24%	-	-	6.2	41.3%
Aug-19	-	65.09%	14.40%	20.51%	-	-	8.1	22.8%
Sep-19	-	59.78%	19.26%	20.95%	-	-	7.2	28.2%
Oct-19	-	59.65%	17.28%	23.08%	-	-	6.3	30.4%
Nov-19	-	-	30.32%	32.34%	17.53%	19.81%	8.7	23.1%
Dec-19	-	-	40.05%	41.92%	8.95%	9.09%	6.8	39.2%

Table 23. Ex-Front MGE Spring Wheat monthly composition

Month	Commodity monthly contracts						Average maturity	% of open interest captured by
	Dec-19	Mar-20	May-20	Jul-20	Sep-20	Dec-20	(months)	JPMCCI
Jul-19	55.79%	27.98%	10.72%	5.51%	-	-	6.8	54.6%
Aug-19	-	65.02%	23.75%	11.23%	-	-	7.9	30.9%
Sep-19	-	57.02%	21.71%	11.43%	9.83%	-	7.5	44.3%
Oct-19	-	59.12%	20.28%	11.32%	9.28%	-	6.4	50.5%
Nov-19	-	-	52.52%	26.56%	20.92%	-	7.4	24.8%
Dec-19	-	-	47.92%	23.09%	18.22%	10.78%	6.9	40.8%

Table 24. Ex-Front NYBOT Cocoa monthly composition

Month	Commodity monthly contracts							Average maturity	% of open interest captured by
	Dec-19	Mar-20	May-20	Jul-20	Sep-20	Dec-20	Mar-21	(months)	JPMCCI
Jul-19	55.90%	34.16%	9.94%	-	-	-	-	6.5	51.1%
Aug-19	-	65.08%	18.01%	8.40%	8.51%	-	-	8.2	37.3%
Sep-19	-	58.64%	17.92%	8.72%	7.15%	7.57%	-	7.8	47.8%
Oct-19	-	59.48%	16.92%	9.71%	6.54%	7.34%	-	6.8	57.9%
Nov-19	-	-	44.15%	21.66%	13.19%	12.99%	8.01%	8.7	38.4%
Dec-19	-	-	42.71%	23.14%	13.29%	12.38%	8.48%	7.7	46.2%

Table 25. Ex-Front NYBOT Coffee monthly composition

Month	Commodity monthly contracts						Average maturity	% of open interest captured by
	Dec-19	Mar-20	May-20	Jul-20	Sep-20	Dec-20	(months)	JPMCCI
Jul-19	60.02%	25.10%	14.88%	-	-	-	6.5	42.7%
Aug-19	-	69.07%	30.93%	-	-	-	7.6	27.0%
Sep-19	-	63.13%	27.37%	9.50%	-	-	6.9	36.3%
Oct-19	-	53.88%	24.59%	8.81%	6.54%	6.18%	6.8	49.0%
Nov-19	-	-	55.21%	19.77%	13.19%	11.82%	7.8	33.3%
Dec-19	-	-	49.55%	25.71%	14.28%	10.46%	6.8	43.1%

Table 26. Ex-Front NYBOT Cotton monthly composition

Month	Commodity monthly contracts				Average maturity	% of open interest captured by
	Mar-20	May-20	Jul-20	Dec-20	(months)	JPMCCI
Jul-19	77.80%	-	-	22.20%	10.0	21.2%
Aug-19	79.39%	-	-	20.61%	8.9	27.8%
Sep-19	70.20%	10.74%	-	19.06%	7.9	36.3%
Oct-19	64.02%	11.65%	7.36%	16.97%	7.1	45.4%
Nov-19	-	45.44%	19.26%	35.30%	8.9	26.5%
Dec-19	-	49.28%	19.36%	31.36%	7.6	34.6%

Table 27. Ex-Front NYBOT Orange Juice monthly composition

Month	Commodity monthly contracts				Average maturity	% of open interest captured by
	Sep-19	Nov-19	Jan-20	Mar-20	(months)	JPMCCI
Jul-19	100.00%	-	-	-		
Aug-19	-	100.00%	-	-		
Sep-19	-	100.00%	-	-		Not included in JPMCCI
Oct-19	-	-	100.00%	-		
Nov-19	-	-	100.00%	-		
Dec-19	-	-	-	100.00%		

Table 28. Ex-Front NYBOT Sugar monthly composition

Month	Commodity monthly contracts					Average maturity	% of open interest captured by
	Mar-20	May-20	Jul-20	Oct-20	Mar-21	(months)	JPMCCI
Jul-19	64.54%	18.26%	7.39%	9.82%	-	9.3	41.4%
Aug-19	62.89%	19.71%	8.19%	9.20%	-	8.4	46.4%
Sep-19	-	55.65%	19.21%	25.15%	-	9.6	25.4%
Oct-19	-	49.82%	17.82%	22.57%	9.79%	9.5	37.3%
Nov-19	-	47.77%	18.90%	22.71%	10.62%	8.6	43.6%
Dec-19	-	42.84%	27.03%	19.92%	10.22%	7.6	48.8%

Table 29. Ex-Front LIFFE Robusta Coffee monthly composition

Month	Commodity monthly contracts						Average maturity	% of open interest captured by
	Nov-19	Jan-20	Mar-20	May-20	Jul-20	Sep-20	(months)	JPMCCI
Jul-19	60.45%	27.85%	11.70%	-	-	-	5.0	29.0%
Aug-19	-	69.22%	30.78%	-	-	-	5.6	18.4%
Sep-19	-	54.74%	33.25%	12.00%	-	-	5.1	28.8%
Oct-19	-	-	59.67%	25.60%	14.73%	-	6.1	22.0%
Nov-19	-	-	58.36%	27.10%	14.54%	-	5.1	31.5%
Dec-19	-	-	-	64.97%	25.33%	9.70%	5.9	31.1%

Table 30. Ex-Front LIFFE White Sugar monthly composition

Month	Commodity monthly contracts					Average maturity	% of open interest captured by
	Dec-19	Mar-20	May-20	Aug-20	Oct-20	(months)	JPMCCI
Jul-19	42.37%	30.68%	15.25%	11.70%	-	7.6	25.7%
Aug-19	-	56.55%	24.29%	19.16%	-	8.4	18.4%
Sep-19	-	60.52%	22.16%	17.32%	-	7.3	27.9%
Oct-19	-	63.21%	21.32%	15.48%	-	6.2	37.0%
Nov-19	-	-	57.59%	42.41%	-	7.3	19.6%
Dec-19	-	-	49.58%	33.08%	17.34%	6.9	43.4%

Table 31. Ex-Front CME Feeder Cattle monthly composition

Month	Commodity monthly contracts							Average maturity	% of open interest captured by
	Oct-19	Nov-19	Jan-20	Mar-20	Apr-20	May-20	Aug-20	(months)	JPMCCI
Jul-19	48.22%	26.80%	24.98%	-	-	-	-	4.0	33.0%
Aug-19	-	42.04%	42.14%	15.82%	-	-	-	4.5	31.3%
Sep-19	-	-	57.46%	32.81%	9.73%	-	-	4.9	31.1%
Oct-19	-	-	-	66.47%	16.61%	16.92%	-	5.5	25.7%
Nov-19	-	-	-	57.58%	18.76%	15.79%	7.87%	4.9	43.9%
Dec-19	-	-	-	-	40.96%	37.79%	21.25%	5.2	27.2%

Table 32. Ex-Front CME Lean Hogs monthly composition

Month	Commodity monthly contracts						Average maturity	% of open interest captured by
	Dec-19	Feb-20	Apr-20	Jun-20	Jul-20	Aug-20	(months)	JPMCCI
Jul-19	54.20%	25.69%	20.11%	-	-	-	6.3	34.6%
Aug-19	49.76%	25.21%	18.78%	6.26%	-	-	5.6	50.1%
Sep-19	-	49.06%	36.15%	14.80%	-	-	6.3	32.1%
Oct-19	-	42.46%	34.76%	15.11%	7.66%	-	5.7	44.9%
Nov-19	-	-	51.42%	23.47%	17.05%	8.07%	6.3	39.0%
Dec-19	-	-	47.01%	25.41%	12.86%	14.72%	5.5	51.1%

Table 33. Ex-Front CME Live Cattle monthly composition

Month	Commodity monthly contracts					Average maturity	% of open interest captured by
	Dec-19	Feb-20	Apr-20	Jun-20	Aug-20	(months)	JPMCCI
Jul-19	57.96%	26.80%	15.23%	-	-	6.1	32.0%
Aug-19	48.29%	26.89%	16.06%	8.77%	-	5.7	48.9%
Sep-19	-	47.28%	34.32%	18.40%	-	6.4	36.7%
Oct-19	-	41.07%	32.68%	20.49%	5.77%	5.8	52.1%
Nov-19	-	-	51.34%	36.86%	11.81%	6.2	41.5%
Dec-19	-	-	47.14%	40.03%	12.83%	5.3	53.5%

Table 34. Ex-Front LME Tin monthly composition

Month	Commodity monthly contracts										Average maturity	% of open interest captured by
	Oct-19	Nov-19	Dec-19	Jan-20	Feb-20	Mar-20	Apr-20	May-20	Jun-20		(months)	JPMCCI
Jul-19	35.01%	20.12%	32.95%	11.92%	-	-	-	-	-	-	4.2	37.7%
Aug-19	-	39.85%	45.41%	14.74%	-	-	-	-	-	-	3.7	38.4%
Sep-19	-	-	64.20%	17.64%	8.38%	9.78%	-	-	-	-	3.6	39.9%
Oct-19	-	-	-	48.68%	17.81%	33.51%	-	-	-	-	3.8	32.7%
Nov-19	-	-	-	-	35.52%	43.28%	8.65%	12.55%	-	-	4.0	35.2%
Dec-19	-	-	-	-	-	63.29%	13.44%	14.76%	8.51%	-	3.7	35.5%

Table 35. Ex-Front CBOT Rough Rice monthly composition

Month	Commodity monthly contracts				Average maturity	% of open interest captured by
	Sep-19	Nov-19	Jan-20	Mar-20	(months)	JPMCCI
Jul-19	100.00%	-	-	-		
Aug-19	-	100.00%	-	-		
Sep-19	-	100.00%	-	-		Not included in JPMCCI
Oct-19	-	-	100.00%	-		
Nov-19	-	-	100.00%	-		
Dec-19	-	-	-	100.00%		

Table 36. Ex-Front CBOT Ethanol monthly composition

Month	Commodity monthly contracts						Average maturity	% of open interest captured by
	Sep-19	Oct-19	Nov-19	Dec-19	Jan-20	Feb-20	(months)	JPMCCI
Jul-19	100.00%	-	-	-	-	-		
Aug-19	-	100.00%	-	-	-	-		
Sep-19	-	-	100.00%	-	-	-		Not included in JPMCCI
Oct-19	-	-	-	100.00%	-	-		
Nov-19	-	-	-	-	100.00%	-		
Dec-19	-	-	-	-	-	100.00%		