



LME Historical Market Data

Exchange Open Interest

Cost

LME Exchange Open Interest (EOI) prices are available to purchase from the LME for \$64 per contract per year for the first 5 items purchased. Any additional items are charged at the discounted rate of \$40 per contract per year. This data is only available at the end of each calendar year. For example, 2016 EOI prices will be available for purchase from January 2017.

Delivery

Data will be supplied in MS Excel (CSV) format by email once payment by bank transfer or credit card has been received.

Please refer to section E of the LME Historical Data Terms and Conditions of Use. This prohibits the customer to use LME data externally:

<http://www.lme.com/store-terms.asp>

Description

EOI is a calculation produced by LME Clear representing its exposures to clearing members. It shows the open positions and the calculations are based on registered contracts between LME clearing members only recorded on the Matching System. This is a daily report published one business day in arrears.

Data is available to purchase from 2000 to 2016.

Below is a sample of the LME Primary Aluminium EOI prices.

Fig. 1 - This format is used from 2010 to 2015 for Futures, Options and Tapo contract types.

Fig. 2 - This format is used from 2000 to 2009 for the Futures contract type.

Fig. 3 - This format is used from 2000 to 2009 for the Options contract type.

Fig. 4 - This format is used from 2000 to 2009 for the Tapos contract type.

Fig. 5 - This format is used for data prior to 2000.



Fig. 1:

Report Date	Metal	Contract Type	Prompt	Price	Currency	EOI
20100104	AA	Future	20100105	0	USD	274
20100104	AA	Future	20100105	0	USD	274
20100104	AA	Future	20100106	0	USD	601
20100104	AA	Future	20100107	0	USD	42
20100104	AA	Future	20100108	0	USD	37
20100104	AA	Future	20100112	0	USD	2

Fig. 2:

Report Date	Metal	Prompt	Contract Type	Currency	EOI
20050104	AH	20050105	Future	EUR	4
20050104	AH	20050105	Future	USD	2842
20050104	AH	20050106	Future	USD	11698
20050104	AH	20050107	Future	USD	10555
20050104	AH	20050110	Future	USD	1080
20050104	AH	20050111	Future	USD	1580
20050104	AH	20050112	Future	USD	2966

Fig. 3:

Report Date	Metal	Prompt	Contract Type	Price	Currency	EOI
20050104	AH	20050119	Traded Option - Call	1400	USD	20
20050104	AH	20050119	Traded Option - Call	1425	USD	350
20050104	AH	20050119	Traded Option - Call	1450	USD	30
20050104	AH	20050119	Traded Option - Call	1475	USD	15
20050104	AH	20050119	Traded Option - Call	1500	USD	329
20050104	AH	20050119	Traded Option - Call	1525	USD	525

Fig. 4:

Report Date	Metal	Prompt	Contract Type	Price	Currency	EOI
20050104	AH	20050131	TAPO - Call	1400	USD	8
20050104	AH	20050131	TAPO - Call	1450	USD	10
20050104	AH	20050131	TAPO - Call	1525	USD	30
20050104	AH	20050131	TAPO - Call	1775	USD	151
20050104	AH	20050131	TAPO - Call	1800	USD	230



Fig. 5:

	Aluminium High Grade Futures					Aluminium High Grade Options			*Aluminium High Grade TAPOs		
	C-3M	4-15M	16-27M	63 month	Total	Calls	Puts	Total	Calls	Puts	Total
Jan-99	164,326	84,784	31,392		280,502	46,831	24,175	71,006	14,123	24,993	39,116
Feb-99	179,800	80,582	35,633		296,015	48,478	21,244	69,722	23,335	29,599	52,934
Mar-99	175274	71559	34938		281771	52700	19005	71705	28264	29244	57508
Apr-99	186290	78156	40587		305033	74804	28262	103066	29924	31698	61622
May-99	202227	71329	41803		315359	73325	28879	102204	30,211	31,744	61,955
Jun-99	202160	80230	42637		325027	76406	28973	105379	35,813	37,919	73,732

Please be aware that:

- Steel contracts were launched in February 2008, and then became one global contract in July 2010. (Data for Steel is only available in USD).
- The Minor Metal contracts were launched in February 2010.
- Plastics were listed contracts between 2005 and 2010. The Polypropylene and Linear Low-density Polyethylene contracts launched in May 2005, while the 3 regional contracts for both plastics were launched in June 2007.
- Metals such as Aluminium, Copper, Zinc, Lead, NASAAC and Nickel have one file with all contract types per month rather than one file per year.
- Steel Rebar and Steel Scrap were launched in November 2015.

