



LME Historical Market Data

Futures Banding Report

Cost

The LME Futures Banding Report is available to purchase from the LME for \$64 per contract per year for the first 5 items purchased. Any additional items purchased are charged at the discounted rate of \$40 per contract per year.

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

The futures banding report is a daily report showing the number of market participants holding futures positions as a percentage (%) of Market Open Interest.

The futures banding report is presented by contract (including LMEX), by long and short position, by prompt date. The prompt date is indicated as M1, M2 and M3 representing the three nearby third Wednesday prompt dates, or second Wednesday prompt dates in the case of LMEX contracts.

The positions are broken down into five 'bandings' in terms of the size of the positions as a percentage of Market Open interest for that particular third Wednesday prompt date : 5-<10%, 10-<20%, 20-<30%, 30-<40%, 40%>. It is reported 2 business days in arrears.

This data is only available to purchase from 2004 to 2016.

Below is a sample of the LME Primary Aluminium Futures Banding Report.

Fig. 1 – This format is used for data from 2004.



Fig. 1:

Date	Commodity	Short_or_Long	Band	Period_1	Period_1_Member_Count	Period_2	Period_2_Member_Count	Period_3	Period_3_Member_Count
20050104	AH	Short	05 - <10%	Jan-05	0	Feb-05	0	Mar-05	1
20050104	AH	Short	10 - <20%	Jan-05	1	Feb-05	1	Mar-05	0
20050104	AH	Short	20 - <30%	Jan-05	0	Feb-05	0	Mar-05	0
20050104	AH	Short	30 - <40%	Jan-05	0	Feb-05	0	Mar-05	0
20050104	AH	Short	40% >	Jan-05	0	Feb-05	0	Mar-05	0
20050104	AH	Long	05 - <10%	Jan-05	0	Feb-05	0	Mar-05	1

Please be aware that:

- Steel contracts were launched in February 2008, and then became one global contract in July 2010.
- 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.
- The LME launched LMEswaps for all of its non-ferrous metals in January 2012.
- Steel Rebar and Steel Scrap were launched in November 2015.

