



LME Historical Market Data

LME Market Open Interest

Cost

Market Open Interest (MOI) is available to purchase from the LME for \$425 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 the [LME Market Data Services Agreement](#) for terms and conditions. Customers purchasing Licensed Data from the Historical Data Service are unauthorised to distribute the Licensed Data, or use the data for any other commercial purpose without the appropriate licensing, and are not permitted to use the Licensed Data in any legal proceedings (including steps pursuant to a pre-action protocol) without the written prior consent of the LME.

Description

Market Open Interest (MOI) is a calculation produced by the LME's Compliance Department that represents the open interest of both LME clearing members and non-clearing members and their clients for each metal on each prompt date. These prices indicate the liquidity and depth of each market.

MOI prices are published daily two business days in arrears and calculated from the open positions reported to the LME by members. An explanation of how these calculations are made is set out in LME Notice 98/090: R006, issued on 12 March 1998. Please contact the LME Compliance Department for additional information.

This data is available to purchase from 2007 – 2019.

Below is a sample of LME Primary Aluminium MOI Futures prices.

Fig. 1 – This format is used for data from 2016 – 2019.

Fig. 2 – This format is used for data from 2012 – 2015.

Fig. 3 - This format is used for data from 2007 - 2011.

Fig. 1:



Report Date	Metal	Contract Type	Prompt	Currency	MOI
20160601	AH	Future	20160602	USD	3140
20160601	AH	Future	20160603	USD	7134
20160601	AH	Future	20160606	USD	334
20160601	AH	Future	20160607	USD	3423
20160601	AH	Future	20160608	USD	2653
20160601	AH	Future	20160609	USD	3315

Fig. 2:

Report Date	Metal	Contract Type	Prompt	Strike Price	Currency	MOI
20120702	AH	Future	20120703	0	USD	6683
20120702	AH	Future	20120705	0	USD	15349
20120702	AH	Future	20120706	0	USD	191
20120702	AH	Future	20120709	0	USD	126
20120702	AH	Future	20120710	0	USD	4226

Fig. 3:

Report Date	Metal	Contract Type	Prompt	Currency	MOI
20070102	AH	Future	20061227	USD	1
20070102	AH	Future	20070103	USD	2364
20070102	AH	Future	20070104	USD	5130
20070102	AH	Future	20070105	USD	3991
20070102	AH	Future	20070108	USD	189
20070102	AH	Future	20070109	USD	3751



Please be aware that:

- Steel contracts were launched in February 2008, and then became one global Steel Billet contract in July 2010. (Data for Steel is only available in USD).
- The Steel Billet contract was suspended for trading in April 2017, so 2017 data is only available for Jan-March 2017.
- Steel Rebar, Steel Scrap and the Aluminium Premium contracts were launched in November 2015. The 2015 data therefore covers the end of November and December 2015 only.
- LME Cobalt and LME Molybdenum were launched in February 2010.
- LME Molybdenum was suspended for trading as of the 8th March 2019, so 2019 data is only available for Jan – 7th March.
- TAPO and Options MOI data is also provided for LME Aluminium, Copper, Nickel, Lead and Zinc, alongside the MOI for Futures.

