



LME Historical Market Data

Market Open Interest

Cost

Market Open Interest (MOI) is available to purchase from the LME for \$400 per contract per year. This data is only available at the end of each calendar year. For example 2016 MOI prices will be available for purchase from January 2017.

Delivery

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

<https://www.lme.com/About/Legal/Online-store-terms>

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 (and, in the case of TAPOs and options, strike price). 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 2000 – 2016.

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

Fig. 1 - This format is used for data from 2000.

Fig. 1:



Report Date	Metal	Prompt	Contract Type	Currency	MOI
20050104	AH	20081015	Future	USD	2169
20050104	AH	20081119	Future	USD	2150
20050104	AH	20081217	Future	USD	4467
20050104	AH	20090121	Future	USD	771
20050104	AH	20090218	Future	USD	1920
20050104	AH	20090318	Future	USD	904

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.
- MOI is provided as one file with all contract types per month for Aluminium, Copper, Zinc, Lead, NASAAC and Nickel. For the remainder of the LME metals, data is provided in one file per year.
- Steel Rebar and Steel Scrap were launched in November 2015.

