



LME Historical Market Data

Warrant Holdings

Cost

The LME Warrant Holdings Reports are available to purchase from the LME for \$68 per contract per year for the first 5 items purchased. Any additional items purchased are charged at the discounted rate of \$43 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. You will receive three files: one will contain the Warrant Holdings data set, the second will contain the Warrant Holdings Cash data set, and the third will contain the Warrant Holdings Tom data set.

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

The Warrant Holdings Reports are published daily at 11.00 am UK time. They provide the Warrants held for each percentage bands by the LME member firms only.

The Warrant Holdings Cash shows the number of market participants with concentrations of LME Warrant holdings Cash Today ('Tom'), Cash and Cash plus one day positions as a percentage of live stock by contracts.

The Warrant holdings Tom shows the aggregate of a participant's LME warrant holdings and Cash Today ("Tom") positions as a percentage of total stock at close of business as of two days ago. The positions indicated may no longer be held.

The report provides data by commodity, bands and the number of warrants.

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

Below is a sample of the LME Primary Aluminium Warrant Cash Banding and warrant Tom Banding:

Fig.1 – Warrant Holdings (format is used from 2004 – 2015)

Fig. 2 – Warrant Holdings Cash (format is used from 2004 – 2014)

Fig. 3 – Warrant Holdings Tom (format is used from 2004 – 2014)

Fig. 1:



Date	Commodity	30 - <40%	40 - <50%	50 - <80%	80 - <90%	90 - 100%	Unreported	%
20110104	AH	1	0	0	0	0	0	
20110105	AH	1	0	0	0	0	0	
20110106	AH	1	0	0	0	0	0	
20110107	AH	1	0	0	0	0	2.37	
20110110	AH	1	0	0	0	0	1.68	
20110111	AH	1	0	0	0	0	1.47	

Fig. 2:

Date	Commodity	30 - <40%	40 - <50%	50 - <80%	80 - <90%	90 - 100%
20110104	AH	1	0	0	0	0
20110105	AH	1	0	0	0	0
20110106	AH	1	0	0	0	0
20110107	AH	1	0	0	0	0
20110110	AH	1	0	0	0	0
20110111	AH	1	0	0	0	0

Fig. 3:

Date	Commodity	30 - <40%	40 - <50%	50 - <80%	80 - <90%	90 - 100%
20110104	AH	1	0	0	0	0
20110105	AH	1	0	0	0	0
20110106	AH	1	0	0	0	0
20110107	AH	1	0	0	0	0
20110110	AH	1	0	0	0	0
20110111	AH	1	0	0	0	0

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.

