



LME Historical Market Data

LME Exchange Open Interest

1 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.

2 Delivery

Data will be available to download from the Online Licensing Portal in MS Excel format once payment by bank transfer or credit card has been received.

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3 Notes

- 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.
- There is no EOI data for 2021.
- 2023 EOI AA, NA and CO do not have 253 days' worth of data as the position went to 0, i.e. no data

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

Fig. 1 - This format is used from 2022-to date.

Fig. 2 - This format is used from 2010 to 2020 for Futures, Options and TAPO contract types.

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

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

Fig. 5 - This format is used from 2000 to 2009 for the TAPO contract type.



Fig. 1:

REPORT_DATE	METAL	CURRENCY	CONTRACT_TYPE	SUB_CONTRACT_TYPE	PROMPT_DATE	PROMPT_MONTH	STRIKE	OPEN_INTEREST
20220104	AH	EUR	LMEForward		20220105			4
20220104	AH	EUR	LMEForward		20220106			0
20220104	AH	EUR	LMEForward		20220107			1
20220104	AH	EUR	LMEForward		20220113			5

Fig. 2:

Report Date	Metal	Contract Type	Prompt	Price	Currency	EOI
20100104	AH	Future	20100105	0	USD	4100
20100104	AH	Future	20100105	0	USD	8277
20100104	AH	Future	20100106	0	USD	1705
20100104	AH	Future	20100107	0	USD	2859
20100104	AH	Future	20100108	0	USD	141
20100104	AH	Future	20100112	0	USD	3125

Fig. 3:

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. 4:

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. 5:

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

