



# LME Historical Market Data

LME Market Open Interest

# 1 Description

LME Market Open Interest (MOI) is a calculation 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.

# 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.

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.

# 3 Notes

- Mediterranean and Far East 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.
- LME Cobalt was launched in February 2010.
- Additional fields were added in March 2021. Therefore, certain fields prior to this will show no data.



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

Fig. 1 – This format is used for data from 2022 to date.

Fig. 2 – This format is used for data from 2021.

Fig. 3 – This format is used for data from 2016 – 2020.

Fig. 4 – This format is used for data from 2012 – 2015.

Fig. 5 – This format is used for data from 2007 - 2011.

Fig. 1:

Business Date	Commodity	Contract Family	Contract Type	Open Interest	Option Sub Type	Product	Prompt Date	Strike Price	Legacy Contract Type
2022-01-04	AH	Future	FWRD	200		AH	2025-09-17		F
2022-01-04	AH	Future	FWRD	980		AH	2025-12-17		F
2022-01-04	AH	Option	OPTN	100	C	AH	2022-01-19	1700	TC
2022-01-04	AH	Option	OPTN	100	C	AH	2022-01-19	2000	TC

Fig. 2:

Business Date	Commodity	Contract Family	Contract Type	Open Interest	Option Sub Type	Product	Prompt Date	Underlying Prompt Date	Strike Price	Legacy Contract Type	N
30/06/2021	AH	Future	FWRD	430		AH	16/07/2025		0	F	239986
30/06/2021	AH	Future	FWRD	450		AH	17/12/2025		0	F	303591
30/06/2021	AH	Option	OPTN	200	C	AH	07/07/2021	21/07/2021	2,625	TC	232339
30/06/2021	AH	Option	OPTN	10	C	AH	07/07/2021	21/07/2021	2,200	TC	232354

Fig. 3:

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

Fig. 4:

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

Fig. 5:

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

