



LME Historical Market Data

LME Options Volume

1 Description

The Options Volume by Strike Price report is a daily report showing the distribution of traded options volume across individual strike prices for a given underlying contract. The report is presented by contract month, by option type (Call and Put), and by strike price level. It does not reflect large in scale deferments. The dates reflect the data clearing.

The data details the total traded volume for each strike price during the trading day, enabling users to analyse liquidity concentration, and monitor shifts in market sentiment around key price levels.

2 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, 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 Additional Notes

- Data is available from 2018 onwards only
- Options volume data is available for aluminium, copper, lead, nickel, tin, and zinc for all years from 2018 onward. Tin has no data for 2021 because no options were traded during that year.
- Aluminium Alloy data is only available for 2018, and NASAAC data only for 2018-2019. These contracts were excluded from subsequent years due to low annual ADV levels.

Below is a sample of LME Primary Aluminium Options Volatilities:

Fig. 1 – Format for data for 2018 – to date

Fig. 1:

year	Business Date	Product	Currency	ContractTypeDescription	ContractSubtypeCode	Prompt Date	StrikePrice	volume (lots)
2018	2018-01-02 AH		USD	Option	C	2018-02-07	2200	10
2018	2018-01-02 AH		USD	Option	C	2018-02-07	2250	1800
2018	2018-01-02 AH		USD	Option	C	2018-02-07	2300	2140
2018	2018-01-02 AH		USD	Option	C	2018-02-07	2325	1720
2018	2018-01-02 AH		USD	Option	C	2018-02-07	2350	1800
2018	2018-01-02 AH		USD	Option	C	2018-02-07	2400	1000
2018	2018-01-02 AH		USD	Option	C	2018-03-07	2200	3
2018	2018-01-02 AH		USD	Option	C	2018-03-07	2300	400
2018	2018-01-02 AH		USD	Option	C	2018-03-07	2400	500
2018	2018-01-02 AH		USD	Option	C	2018-04-04	2300	200
2018	2018-01-02 AH		USD	Option	C	2018-06-06	2600	1700
2018	2018-01-02 AH		USD	Option	C	2018-07-04	2250	60

