



# LME Historical Market Data

## LME Warrant Holdings

# 1 Description

The LME 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.

**(Note: The Warrant Holdings data is available from 2007)**

# 2 Delivery.

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



Below is a sample of the reports for LME Primary Aluminium:

Fig. 1 – Warrant Holdings, cash and tom (see sheets within excel) (format used from 2022)

Fig. 2 – Warrant Holdings, Cash and Tom from 2021

Fig. 3 – Warrant Holdings (format is used from 2007 – 2021)

Fig. 4 – Warrant Holdings Cash and Warrant Holdings Tom (format is used from 2004 – 2020)

Fig.1:

BusinessDate	Commodity	>=30%<40%	>=40%<50%	>=50%<80%	>=80%<90%	>=90%
2022-01-04	AH	0	0	1	0	0
2022-01-05	AH	0	0	1	0	0
2022-01-06	AH	0	0	1	0	0
2022-01-07	AH	0	0	1	0	0
2022-01-10	AH	0	1	0	0	0

Fig. 2:

Commodity	BusinessDate	30-40%	40-50%	50-80%	80-90%	90%+	Unreported Warrants
AH	04/01/2021	1	0	0	0	0	
AH	05/01/2021	0	1	0	0	0	
AH	06/01/2021	0	1	0	0	0	

Fig. 3:

Date	Commodity	30 - <40%	40 - <50%	50 - <80%	80 - <90%	90 - 100%	Unreported Percent
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. 4:

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

