



LME Historical Market Data

LME Open High Low Close

Cost

LME Open High Low Close (OHLC) data is available to purchase from the LME for \$425 per year, per contract.

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.

Description

This data is only available for 3 Month Futures (prompt date) traded on LMEselect. The data set shows the Open, High, Low, Close for the 3 month prompt date, from the LMEselect system, published at 19.00 each day.

This data is only available to purchase from 2007 to 2016.

Below is a sample of the LME Primary Aluminium Open High Low Close prices:

Fig. 1 – This format is used for data from 2007 - 2016.

Date	Commodity	Currency	Rel.Prompt	Prompt	Trade Time	Volume	Trade Type	Price
20080102	AH	USD	3M	20080402	01:04:04	5	Open	2410
20080102	AH	USD	3M	20080402	17:02:02	10	High	2438
20080102	AH	USD	3M	20080402	12:06:06	20	Low	2401
20080102	AH	USD	3M	20080402	18:47:47	10	Close	2435.75
20080103	AH	USD	3M	20080403	01:12:12	1	Open	2436
20080103	AH	USD	3M	20080403	16:43:43	10	High	2515

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)
- From 17 October 2011 Official and Official Settlement Prices were extended to include three forward December prompts (which roll annually) for aluminium, copper, lead, nickel and zinc and one forward December prompt for aluminium alloy and NASAAC. These replace 15 and 27-month prompt dates from 20 April 2012.
- Steel Rebar and Steel Scrap were launched in November 2015.
- Aluminium Premium contracts were launched in November 2015.

