



LME Historical Market Data

LME Volumes (Currency)

Cost

LME Daily Volumes (Currency) are available to purchase from the LME for \$78 per contract per year for the first 5 items purchased. Any additional items purchased are charged at the discounted rate of \$49 per contract per year.

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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Description

LME Daily Volumes, in lots, summarised by commodity and classified by futures, options and TAPOS contracts including the total volume for each business day. Volume is reported in USD, LME clearing currencies GBP, Euro and Japanese Yen.

Below is a sample of LME Primary Aluminium Daily Turnover Volumes by Currency:

Fig 1: Format for data from 2022 – to date

Fig 2: Format for data from 2004 - 2020

Fig 3: Format for data from 2000 - 2003



Fig. 1:

LME Aluminium							
Product	Year	Date	Currency	Futures	Options	TAPOs	Total
AH	2022	2022-01-04	EUR	917	0	0	917
AH	2022	2022-01-04	GBP	3	0	0	3
AH	2022	2022-01-04	JPY	666	0	0	666
AH	2022	2022-01-04	USD	256,239	8,568	4,000	268,807

Fig. 2:

			Metal	Aluminium High Grade			
			Contract Classification	Futures	Options	TAPOs	Total
			Metrics	Volume	Volume	Volume	Volume
MCS Year	MCS Date	Currency					
2005	04/01/2005	EUR		1,109			1,109
2005	04/01/2005	GBP		2			2
2005	04/01/2005	JPY		1,041			1,041
2005	04/01/2005	USD		198,619	30,968		229,587
2005	04/01/2005	Total		200,771	30,968		231,739

Fig. 3:

Report Date	Metal	Contract Type	Currency	Volume
20000104	AH	Future	DEM	95
20000104	AH	Future	EUR	266
20000104	AH	Future	GBP	8
20000104	AH	Future	JPY	268
20000104	AH	Future	USD	126703
20000104	AH	Traded Option - Call	USD	4682

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).
- The Minor Metal contracts were launched in February 2010.
- Steel Rebar and Steel Scrap were launched in November 2015.
Aluminium Premium contracts were launched in November 2015.

