



# LME Historical Market Data

Daily Closing Prices / Evening Evaluations

**Cost**

LME Closing Price data is available to purchase from the LME for \$400 per year, per contract. This data is only available at the end of each calendar year.

**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 section E of the LME Historical Data Terms and Conditions of Use. This prohibits the customer to use LME data externally:

<http://www.lme.com/store-terms.asp>

**Description**

This dataset contains a complete record of all evening evaluation data for all contracts up to 2015. Essentially, this data is the closing prices established for all LME contracts on the Exchange trading floor at the end of each working day. This includes on a daily basis, potentially all daily prompt data for cash to 3 months then monthly prompts (3rd Weds) out to:

- 123 Months for Copper and Aluminium
- 63 Months for Nickel, Zinc and Lead
- 27 Months for Aluminium Alloy and NASAAC
- 15 Months for Tin, Cobalt, Molybdenum, Steel Billet, Steel Rebar, Steel Scrap, LME Aluminium US Premium, LME Aluminium West-Europe Premium, LME Aluminium East-Asia Premium and LME Aluminium South-East Asia Premium.

LME Quotations Committee determines the Evening Evaluations using the closing prices for all LME Contracts from the end of open outcry trading (17:00 UK).

Please see <http://www.lme.com/pricing-and-data/pricing/price-discovery/> for more information about the establishment of closing prices. They are used by LME Clear and LME members for calculating margins. Provisional (with spreads and outright prices) and Final prices (outright prices only) are published in US Dollars for each available forward Futures prompt date by contract. Prices for Euro, GBP and Yen are also published with the Final Evening Evaluations.

This information will be of great value to you in analysing key trends within the markets, or to understand the possible structure of forward markets via trend analysis.

**This data is available to purchase from 2003 to 2016.**

**Below is a sample of the LME Primary Aluminium Evening Evaluation prices:**

**Fig.1 – Format for data available from 2012**

**Fig. 2 - Format for data available from 2003 – 2012**



Fig.1

Contract	Trading Day	Prompt Date	Prompt Date Flag	Final Close USD	Final Close GBP	Final Close EUR	Final Close JPY	Prov Close USD
Aluminium High Grade	03/01/2012	05/01/2012	Cash	2054.5	1312.52	1573.49	157560	2054.5
Aluminium High Grade	03/01/2012	06/01/2012		2054.5	1312.54	1573.48	157559	2054.5
Aluminium High Grade	03/01/2012	09/01/2012		2054.5	1312.57	1573.48		2054.5
Aluminium High Grade	03/01/2012	10/01/2012		2054.5	1312.59	1573.47	157555	2054.5
Aluminium High Grade	03/01/2012	11/01/2012		2054.5	1312.6	1573.47	157554	2054.5
Aluminium High Grade	03/01/2012	12/01/2012		2054.5	1312.61	1573.47	157553	2054.5
Aluminium High Grade	03/01/2012	13/01/2012		2054.5	1312.62	1573.47	157551	2054.5
Aluminium High Grade	03/01/2012	17/01/2012		2054.5	1312.67	1573.46	157545	2054.5
Aluminium High Grade	03/01/2012	18/01/2012		2054.5	1312.68	1573.46	157544	2054.5
Aluminium High Grade	03/01/2012	19/01/2012		2054.88	1312.93	1573.75	157571	2054.88
Aluminium High Grade	03/01/2012	20/01/2012		2055.25	1313.18	1574.02	157598	2055.25
Aluminium High Grade	03/01/2012	23/01/2012		2056.38	1313.93	1574.87	157679	2056.38
Aluminium High Grade	03/01/2012	24/01/2012		2056.75	1314.18	1575.14	157706	2056.75
Aluminium High Grade	03/01/2012	25/01/2012		2057.13	1314.43	1575.43	157733	2057.13
Aluminium High Grade	03/01/2012	26/01/2012		2057.5	1314.68	1575.7	157759	2057.5
Aluminium High Grade	03/01/2012	27/01/2012		2057.88	1314.94	1575.99	157786	2057.88
Aluminium High Grade	03/01/2012	30/01/2012		2059	1315.69	1576.81	157865	2059
Aluminium High Grade	03/01/2012	31/01/2012		2059.38	1315.94	1577.09	157891	2059.38



Fig. 2:

Contract	Trading Day	Prompt Date	Final Close USD	Final Close GBP	Final Close EUR	Final Close JPY	Prov Close USD
Aluminium High Grade	04/01/2005	06/01/2005	1807	959.49	1359.26	188434	1807
Aluminium High Grade	04/01/2005	07/01/2005	1807.21	959.65	1359.42	188443	
Aluminium High Grade	04/01/2005	10/01/2005	1807.86	960.25	1359.91		
Aluminium High Grade	04/01/2005	11/01/2005	1808.07	960.41	1360.06	188483	
Aluminium High Grade	04/01/2005	12/01/2005	1808.29	960.58	1360.23	188493	
Aluminium High Grade	04/01/2005	13/01/2005	1808.5	960.79	1360.29	188503	
Aluminium High Grade	04/01/2005	14/01/2005	1807.5	960.31	1359.53	188386	
Aluminium High Grade	04/01/2005	18/01/2005	1807.25	960.49	1359.35	188310	
Aluminium High Grade	04/01/2005	19/01/2005	1807	960.4	1359.16	188271	1807
Aluminium High Grade	04/01/2005	20/01/2005	1807.08	960.5	1359.22	188266	
Aluminium High Grade	04/01/2005	21/01/2005	1807.16	960.59	1359.28	188261	
Aluminium High Grade	04/01/2005	24/01/2005	1807.4	960.92	1359.36	188245	
Aluminium High Grade	04/01/2005	25/01/2005	1807.48	961.02	1359.42	188240	
Aluminium High Grade	04/01/2005	26/01/2005	1807.56	961.16	1359.48	188235	
Aluminium High Grade	04/01/2005	27/01/2005	1807.64	961.25	1359.54	188230	
Aluminium High Grade	04/01/2005	28/01/2005	1807.72	961.35	1359.6	188224	
Aluminium High Grade	04/01/2005	31/01/2005	1807.96	961.68	1359.68	188209	
Aluminium High Grade	04/01/2005	01/02/2005	1808.04	961.77	1359.74	188203	
Aluminium High Grade	04/01/2005	02/02/2005	1808.13	961.87	1359.8	188199	

Fig. 3:

04/01/99	AHD	
	06/01/99	2.25 C
	13/01/99	2.00 C
	20/01/99	1.75 B
	21/01/99	1.75 B
	22/01/99	2.00 B
	25/01/99	1.75 B
	27/01/99	1.00 B
	29/01/99	LVL
	02/02/99	1.25 C
	09/02/99	2.00 C
	17/02/99	0.50 B
	19/02/99	4.50 C
	17/03/99	LVL
	18/03/99	4.00 C

Please be aware that:

- 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 Minor Metal contracts were launched in February 2010.
- Plastics were listed contracts between 2005 and 2010. The Polypropylene and Linear Low-density Polyethylene contracts launched in May 2005, while the 3 regional contracts for both plastics were launched in June 2007.
- Steel Rebar and Steel Scrap were launched in November 2015.
- Aluminium Premium contracts were launched in November 2015.

