



LME Historical Market Data

LME Official & Settlement Prices

Cost

LME Official prices are available to purchase from the LME for \$72 per contract per year for the first 5 items purchased. Any additional items purchased are charged at the discounted rate of \$46 per contract per year.

Delivery

Data will be supplied in MS Excel (CSV) format by email once payment by credit card or bank transfer has been received. Two separate files will be sent for data after 2000; the first will be the Official Prices data set, and the second will be the FX rates for the corresponding years purchased. (See fig. 1a and 1b below).

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Description

The LME publishes daily official prices (both bid and offer) for all LME metals traded on the Exchange. The settlement price is the official cash seller's price (offer) for contract settlement in two days' time (T+2).

The LME publishes the daily official metal prices from the last bid and offer prompt dates for cash, 3 months, 15 months, DEC1, DEC2 and DEC3. They are discovered from open-outcry trading at the close of the second ring trading session.

Official and Settlement prices are very important as the industry uses these as the basis for pricing physical contracts and LME prices are the industry accepted reference price.

This data is available to purchase from 2000 to 2018.

Below are samples of the LME Primary Aluminium Official and Settlement prices:

Fig. 1 – Format for data for 2018

Fig. 2 - Format for data for 2017

Fig. 3 - Format for data from 2012 - 2016

Fig. 4 - Format for data from 2007 - 2011

Fig. 5 - Format for data from 2000 - 2006

Fig. 6 - FX Rates – delivered with data



Fig. 1:

Report Date	Metal	Prompt Code	Prompt Date	Bid Price	Ask Price	Currency
02/01/2018	AH	C	04/01/2018	2255.5	2256	USD
02/01/2018	AH	3M	03/04/2018	2267	2268	USD
02/01/2018	AH	Dec-01	18/12/2019	2342	2347	USD
02/01/2018	AH	Dec-02	16/12/2020	2368	2373	USD
02/01/2018	AH	Dec-03	15/12/2021	2395	2400	USD
03/01/2018	AH	C	05/01/2018	2240	2241	USD

Fig. 2:

	CASH			3-MONTHS			DECEMBER 1		
	BUYER	SELLER	Mean	BUYER	SELLER	Mean	BUYER	SELLER	Mean
03-Jan-17	\$1,701.00	\$1,702.00	\$1,701.50	\$1,692.50	\$1,693.00	\$1,692.75	\$1,735.00	\$1,740.00	\$1,737.50
04-Jan-17	\$1,700.00	\$1,701.00	\$1,700.50	\$1,688.00	\$1,688.50	\$1,688.25	\$1,735.00	\$1,740.00	\$1,737.50
05-Jan-17	\$1,709.00	\$1,709.50	\$1,709.25	\$1,701.00	\$1,701.50	\$1,701.25	\$1,750.00	\$1,755.00	\$1,752.50
06-Jan-17	\$1,721.50	\$1,722.00	\$1,721.75	\$1,711.50	\$1,712.00	\$1,711.75	\$1,760.00	\$1,765.00	\$1,762.50
09-Jan-17	\$1,716.50	\$1,717.00	\$1,716.75	\$1,705.50	\$1,706.00	\$1,705.75	\$1,755.00	\$1,760.00	\$1,757.50

DECEMBER 2			DECEMBER 3			SETTLEMENT
BUYER	SELLER	Mean	BUYER	SELLER	Mean	
\$1,770.00	\$1,775.00	\$1,772.50	\$1,818.00	\$1,823.00	\$1,820.50	\$1,702.00
\$1,773.00	\$1,778.00	\$1,775.50	\$1,820.00	\$1,825.00	\$1,822.50	\$1,701.00
\$1,788.00	\$1,793.00	\$1,790.50	\$1,835.00	\$1,840.00	\$1,837.50	\$1,709.50
\$1,798.00	\$1,803.00	\$1,800.50	\$1,847.00	\$1,852.00	\$1,849.50	\$1,722.00
\$1,793.00	\$1,798.00	\$1,795.50	\$1,840.00	\$1,845.00	\$1,842.50	\$1,717.00

Fig. 3:

Report Date	Metal	Prompt Code	Prompt Date	Bid Price	Ask Price	Currency
20120424	AH	C	20120426	2029	2030	USD
20120424	AH	3M	20120724	2069.5	2070	USD
20120424	AH	D1	20131218	2225	2230	USD
20120424	AH	D2	20141217	2325	2330	USD
20120424	AH	D3	20151216	2408	2413	USD
20120425	AH	C	20120427	2039.5	2040	USD
20120425	AH	3M	20120725	2080	2080.5	USD
20120425	AH	D1	20131218	2235	2240	USD
20120425	AH	D2	20141217	2335	2340	USD
20120425	AH	D3	20151216	2418	2423	USD



Fig. 4:

	CASH			3-MONTHS			15-MONTH			27-MONTH			SETTLEMENT
	BUYER	SELLER	Mean Cash	BUYER	SELLER	3mths	BUYER	SELLER	15mths	BUYER	SELLER	27mths	
02-Jan-07	\$2,828.00	\$2,830.00	\$2,829.00	\$2,820.00	\$2,821.00	\$2,820.50	\$2,590.00	\$2,595.00	\$2,592.50	\$2,435.00	\$2,440.00	\$2,437.50	\$2,830.00
03-Jan-07	\$2,719.50	\$2,720.50	\$2,720.00	\$2,695.00	\$2,698.00	\$2,696.50	\$2,508.00	\$2,513.00	\$2,510.50	\$2,365.00	\$2,370.00	\$2,367.50	\$2,720.50
04-Jan-07	\$2,727.50	\$2,728.00	\$2,727.75	\$2,695.00	\$2,696.00	\$2,695.50	\$2,500.00	\$2,505.00	\$2,502.50	\$2,353.00	\$2,358.00	\$2,355.50	\$2,728.00
05-Jan-07	\$2,710.00	\$2,712.00	\$2,711.00	\$2,682.50	\$2,683.00	\$2,682.75	\$2,500.00	\$2,505.00	\$2,502.50	\$2,353.00	\$2,358.00	\$2,355.50	\$2,712.00
08-Jan-07	\$2,790.00	\$2,800.00	\$2,795.00	\$2,632.00	\$2,635.00	\$2,633.50	\$2,458.00	\$2,463.00	\$2,460.50	\$2,320.00	\$2,325.00	\$2,322.50	\$2,800.00

Fig. 5:

	US/tonne	US/tonne	US/tonne	US/tonne
	Aluminium	Aluminium	Aluminium	Aluminium
	Cash	3-Month	15-Month	27-Month
04/01/2000	\$1,615.00	\$1,639.00	\$1,625.00	\$1,605.00
05/01/2000	\$1,608.00	\$1,633.00	\$1,620.00	\$1,597.00
06/01/2000	\$1,622.00	\$1,646.00	\$1,632.00	\$1,602.00
07/01/2000	\$1,638.00	\$1,660.00	\$1,643.00	\$1,617.00
10/01/2000	\$1,638.00	\$1,656.00	\$1,638.00	\$1,608.00

	Settlement Conversion Exchange Rates			
	US\$	DM	JY	Euro
04/01/2000	1.6378	1.8961	102.74	1.0315
05/01/2000	1.6397	1.8875	103.59	1.0362
06/01/2000	1.6498	1.8801	104.71	1.0403
07/01/2000	1.6441	1.9013	105.09	1.0287
10/01/2000	1.6357	1.9134	104.87	1.0222

Fig. 6:

Report Date	Currency	Price Type	Last
20001130	DEM	S	2.2551
20001130	EUR	S	0.8673
20001130	GBP	S	1.4184
20001130	JPY	S	110.97
20001201	DEM	S	2.2396



Please be aware that:

- Steel contracts were launched in February 2008, and then became one global contract in July 2010.
- The Steel Billet contract was suspended for trading in April 2017, so 2017 data is only available for January to March 2017.
- The Minor Metal contracts were launched in February 2010.
- 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.
- Aluminium Premium contracts were launched in November 2015. The 2015 data therefore covers the end of November and December 2015 only.

