



# LME Historical Market Data

LME Volumes (Currency)

**Cost**

LME daily volumes 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.

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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.

**This data is available to purchase from 2000 – 2018.**

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

**Fig 1:** Format for data from 2004 - 2018

**Fig 2:** Format for data from 2000 - 2003



Fig. 1:

|          |            |              | 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 | <b>Total</b> |                         | <b>200,771</b>       | <b>30,968</b> |        | <b>231,739</b> |

Fig. 2:

| 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.

