



LME Historical Market Data

LME Volumes (Turnovers)

Cost

LME daily turnover 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.

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

LME daily turnover, in lots, summarised by commodity and classified by Futures, Options and TAPOS contracts, including the total for each business day.

This data is available to purchase from 2000 – 2018.

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

Fig. 1: Format for data from 2002 - 2018

Fig. 2: Format for data from 2000 - 2001



Fig. 1:

Aluminium Turnover				
	Futures Volume	Options Volume	TAPOs Volume	Total Volume
02-Jan-03	101045	2209	0	103254
03-Jan-03	75759	1638	0	77397
06-Jan-03	102977	2932	0	105909
07-Jan-03	96598	7250	0	103848
08-Jan-03	90449	7700	0	98149
09-Jan-03	107965	516	0	108481

Fig. 3:

Aluminium Turnover			
	Futures	Options	TAPOs
02-Jan-03	101045	2209	0
03-Jan-03	75759	1638	0
06-Jan-03	102977	2932	0
07-Jan-03	96598	7250	0
08-Jan-03	90449	7700	0
09-Jan-03	107965	516	0

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.