



LME Historical Market Data

Daily Official & Settlement Prices

Cost

LME Official prices are available to purchase from the LME for \$68 per contract per year for the first 5 items purchased. Any additional items purchased are charged at the discounted rate of \$43 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).

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

<https://www.lme.com/About/Legal/Online-store-terms>

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 use 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 2016.

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

Fig. 1a - Format for data from 2012

Fig. 1b - Format for data from 2000 – 2011

Fig. 1c - FX Rates – delivered with data from 2000

Fig. 2a - Format for data prior to 2000

Fig. 2b - Settlement conversion exchange rates – only available for data prior to 2000.



Fig. 1a:

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. 1b:

Report Date	Metal	Prompt Code	Bid Price	Ask Price	Currency
20050104	AH	C	1834	1835	USD
20050104	AH	3M	1829	1830	USD
20050104	AH	15M	1723	1728	USD
20050104	AH	27M	1638	1643	USD
20050105	AH	C	1809.5	1810	USD
20050105	AH	3M	1802	1802.5	USD
20050105	AH	15M	1703	1708	USD
20050105	AH	27M	1630	1635	USD
20050106	AH	C	1808	1809	USD
20050106	AH	3M	1803.5	1804	USD
20050106	AH	15M	1697	1702	USD
20050106	AH	27M	1628	1633	USD
20050107	AH	C	1828	1829	USD
20050107	AH	3M	1816	1817	USD
20050107	AH	15M	1708	1713	USD
20050107	AH	27M	1640	1645	USD
20050110	AH	C	1818.5	1819	USD
20050110	AH	3M	1809.5	1810	USD
20050110	AH	15M	1703	1708	USD
20050110	AH	27M	1638	1643	USD
20050111	AH	C	1826	1827	USD
20050111	AH	3M	1821	1821.5	USD
20050111	AH	15M	1712	1717	USD
20050111	AH	27M	1647	1652	USD



Fig. 1c:

Report Date	Currency	Price Type	Last
20050104	EUR	S	1.3366
20050104	GBP	S	1.8931
20050104	JPY	S	103.59
20050105	EUR	S	1.3241
20050105	GBP	S	1.8788
20050105	JPY	S	104.33
20050106	EUR	S	1.3194
20050106	GBP	S	1.8739
20050106	JPY	S	104.85

Fig. 2a:

	US/tonne	US/tonne	US/tonne	US/tonne
	Aluminium	Aluminium	Aluminium	Aluminium
	Cash	3-Month	15-Month	27-Month
04/01/1999	\$1,214.50	\$1,223.00	\$1,317.00	\$1,383.00
05/01/1999	\$1,210.50	\$1,221.00	\$1,317.00	\$1,385.00
06/01/1999	\$1,217.00	\$1,223.00	\$1,317.00	\$1,385.00
07/01/1999	\$1,223.00	\$1,226.00	\$1,318.00	\$1,385.00
08/01/1999	\$1,232.50	\$1,235.50	\$1,327.00	\$1,393.00
11/01/1999	\$1,236.00	\$1,243.50	\$1,333.00	\$1,400.00

Fig. 2b:

	Settlement Conversion Exchange Rates			
	US\$	DM	JY	Euro
04/01/1999	1.6555	1.6579	113.43	1.1785
05/01/1999	1.6557	1.6588	111.04	1.1791
06/01/1999	1.6633	1.6652	111.86	1.1743
07/01/1999	1.6483	1.6792	111.43	1.1649
08/01/1999	1.6432	1.6780	111.58	1.1650
11/01/1999	1.6423	1.6921	109.23	1.1561

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.
- 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.
- 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.

