



LME Historical Market Data

Open High Low Close

Cost

LME Open High Low Close (OHLC) 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. For example 2016 Open High Low Close reports will be available for purchase from January 2017.

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 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

This data is only available for 3 Month Futures (prompt date) traded on LMEselect. The data set shows the Open, High, Low, Close for the 3 month prompt date, from the LMEselect system, published at 19.00 each day.

This data is only available to purchase from 2007 to 2016.

Below is a sample of the LME Primary Aluminium Open High Low Close prices:

Fig. 1 – This Format is used for data from 2007.

Fig. 1:

Date	Commodity	Currency	Rel.Prompt	Prompt	Trade Time	Volume	Trade Type	Price
20070523	AH	USD	3M	20070823	04:54:54	2	Open	2842
20070523	AH	USD	3M	20070823	07:07:07	1	High	2848
20070523	AH	USD	3M	20070823	15:38:38	3	Low	2810
20070523	AH	USD	3M	20070823	17:53:53	5	Close	2825
20070525	AH	USD	3M	20070824	00:16:16	7	Open	2777
20070525	AH	USD	3M	20070824	13:15:15	1	High	2800

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.**

