



LME Historical Market Data

Daily Volumes (Turnovers)

Cost

LME daily turnover volumes 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.

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

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 – 2016.

Below is a sample of LME Primary Aluminium daily turnover volumes:

Fig 1: Format for data from 2000.

Fig 1:

	Aluminium Turnover			
	Futures	Options	TAPOs	Total
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

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.**
- **The LME launched LMEswaps for all of its non-ferrous metals in January 2012.**
- **Steel Rebar and Steel Scrap were launched in November 2015.**

