



LME Historical Market Data

Daily Volumes (Currency)

Cost

LME daily volumes are available to purchase from the LME for \$64 per contract per year for the first 5 items purchased. Any additional items purchased are charged at the discounted rate of \$40 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:

<http://www.lme.com/store-terms.asp>

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 – 2016.

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

Fig 1: Format for data from 2000.

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	Total		200,771	30,968		231,739	

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.
- Aluminium Premium contracts were launched in November 2015.

