



# LME Historical Market Data

LME Open High Low Close

# 1 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.

# 2 Delivery

Data will be available to download from the Online Licensing Portal in MS Excel format once payment by bank transfer or credit card has been received.

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# 3 Notes

- 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.
- Nickel data is not shown for the 8<sup>th</sup> March 2022 – 16<sup>th</sup> March 2022, as there was no trading.

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

Fig. 1 – This format is used for data from 2018 to date

Fig. 2 – This format is used for data from 2007 - 2016.

Fig. 1

LME Aluminium						
Business_DateID	metal	Open_price	max_price	min_price	Close_price	Lots
2022-01-04	AH	2820	2,847	2,777	2,833	20,611
2022-01-05	AH	2833	2,939	2,823	2,912	25,249
2022-01-06	AH	2906	2,931	2,877	2,930	17,804
2022-01-07	AH	2930	2,980	2,898	2,923	17,950
2022-01-10	AH	2920	2,958	2,915	2,933	13,582



Fig. 2

Date	Commodity	Currency	Rel.Prompt	Prompt	Trade Time	Volume	Trade Type	Price
20080102	AH	USD	3M	20080402	01:04:04	5	Open	2410
20080102	AH	USD	3M	20080402	17:02:02	10	High	2438
20080102	AH	USD	3M	20080402	12:06:06	20	Low	2401
20080102	AH	USD	3M	20080402	18:47:47	10	Close	2435.75
20080103	AH	USD	3M	20080403	01:12:12	1	Open	2436
20080103	AH	USD	3M	20080403	16:43:43	10	High	2515

