

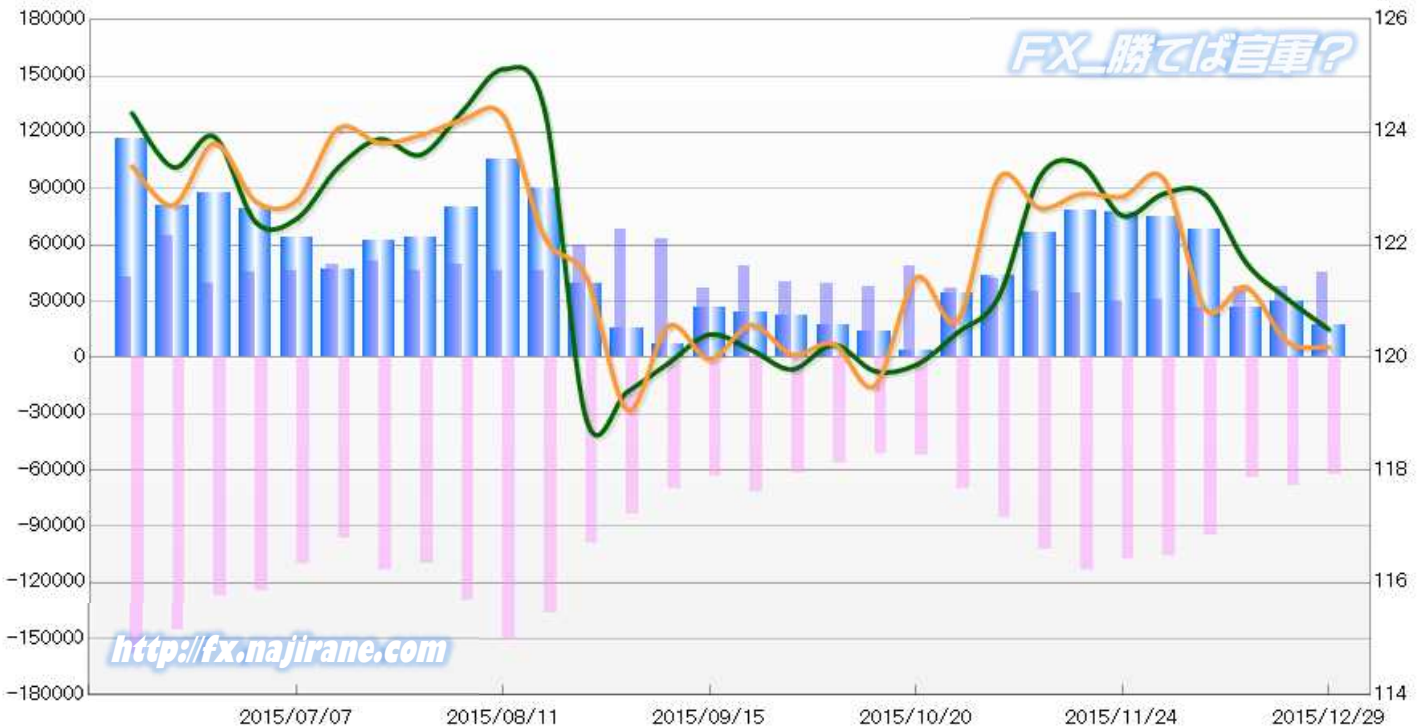
**JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE**  
**2015/07/07 ~ 2015/12/29**

Code-097741  
**2016/01/01 NYクローズ時公表値**

Report_Date	Non Commercial Positions												火曜日 引け値	金曜日 引け値
	Long	増減	増減(%)	Short	増減	増減(%)	売り越し	増減	増減(%)	売買計	増減	増減(%)		
2015/12/29	45008	7331	19.5%	62234	-5810	-8.5%	17226	-13141	-43.3%	107242	1521	1.4%	120.50	120.19
2015/12/22	37677	376	1.0%	68044	4163	6.5%	30367	3787	14.2%	105721	4539	4.5%	121.04	120.28
2015/12/15	37301	10901	41.3%	63881	-30569	-32.4%	26580	-41470	-60.9%	101182	-19668	-16.3%	121.68	121.25
2015/12/08	26400	-4828	-15.5%	94450	-11679	-11.0%	68050	-6851	-9.1%	120850	-16507	-12.0%	122.90	120.87
2015/12/01	31228	951	3.1%	106129	-1484	-1.4%	74901	-2435	-3.1%	137357	-533	-0.4%	122.91	123.17
2015/11/24	30277	-4198	-12.2%	107613	-5473	-4.8%	77336	-1275	-1.6%	137890	-9671	-6.6%	122.52	122.86
2015/11/17	34475	-606	-1.7%	113086	11117	10.9%	78611	11723	17.5%	147561	10511	7.7%	123.42	122.91
2015/11/10	35081	-6408	-15.4%	101969	16693	19.6%	66888	23101	52.8%	137050	10285	8.1%	123.21	122.65
2015/11/03	41489	5052	13.9%	85276	14928	21.2%	43787	9876	29.1%	126765	19980	18.7%	121.08	123.19
2015/10/27	36437	-12310	-25.3%	70348	17962	34.3%	33911	30272	831.9%	106785	5652	5.6%	120.44	120.66
2015/10/20	48747	10743	28.3%	52386	550	1.1%	3639	-10193	-73.7%	101133	11293	12.6%	119.87	121.42
2015/10/13	38004	-1046	-2.7%	51836	-4813	-8.5%	13832	-3767	-21.4%	89840	-5859	-6.1%	119.76	119.50
2015/10/06	39050	-703	-1.8%	56649	-5156	-8.3%	17599	-4453	-20.2%	95699	-5859	-5.8%	120.23	120.24
2015/09/29	39753	-8529	-17.7%	61805	-10155	-14.1%	22052	-1626	-6.9%	101558	-18684	-15.5%	119.79	120.05
2015/09/22	48282	11833	32.5%	71960	8697	13.7%	23678	-3136	-11.7%	120242	20530	20.6%	120.14	120.58
2015/09/15	36449	-26672	-42.3%	63263	-6520	-9.3%	26814	20152	302.5%	99712	-33192	-25.0%	120.41	119.97
2015/09/08	63121	-4902	-7.2%	69783	-13795	-16.5%	6662	-8893	-57.2%	132904	-18697	-12.3%	119.90	120.56
2015/09/01	68023	8101	13.5%	83578	-15403	-15.6%	15555	-23504	-60.2%	151601	-7302	-4.6%	119.39	119.07
2015/08/25	59922	13987	30.4%	98981	-37084	-27.3%	39059	-51071	-56.7%	158903	-23097	-12.7%	118.92	121.44
2015/08/18	45935	167	0.4%	136065	-14929	-9.9%	90130	-15096	-14.3%	182000	-14762	-7.5%	124.38	122.13
2015/08/11	45768	-4138	-8.3%	150994	21372	16.5%	105226	25510	32.0%	196762	17234	9.6%	125.12	124.29
2015/08/04	49906	3636	7.9%	129622	19814	18.0%	79716	16178	25.5%	179528	23450	15.0%	124.37	124.22
2015/07/28	46270	-4629	-9.1%	109808	-3405	-3.0%	63538	1224	2.0%	156078	-8034	-4.9%	123.60	123.95
2015/07/21	50899	1732	3.5%	113213	16675	17.3%	62314	14943	31.5%	164112	18407	12.6%	123.88	123.81
2015/07/14	49167	3097	6.7%	96538	-13161	-12.0%	47371	-16258	-25.6%	145705	-10064	-6.5%	123.38	124.07
2015/07/07	46070			109699			63629			155769			122.47	122.80

**JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE**  
**FUTURES ONLY POSITIONS**

— 金曜終値 — 火曜終値 — Short枚数 — Long枚数 — 売り越し枚数(マイナスの場合は買越しと読替)



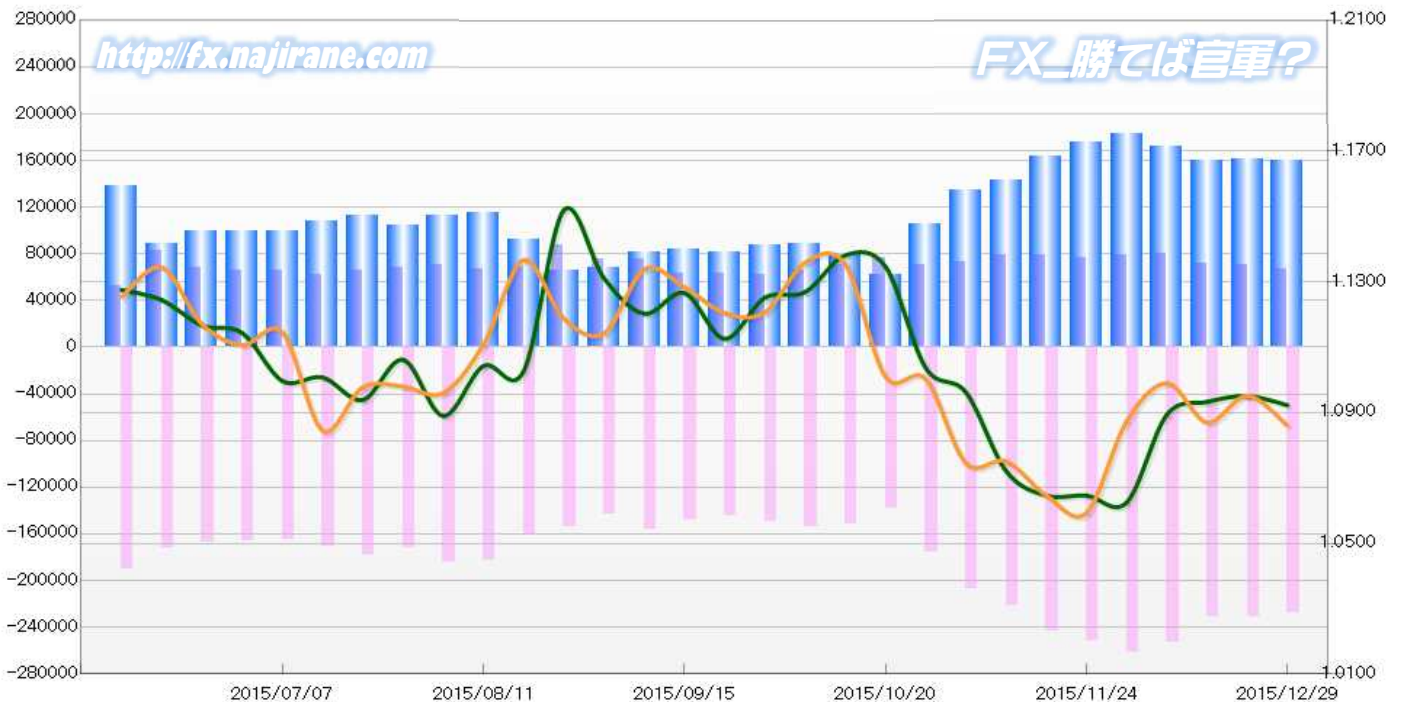
**EURO FX - CHICAGO MERCANTILE EXCHANGE**  
**2015/07/07 ~ 2015/12/29**

Code-099741  
**2016/01/01 NYクローズ時公表値**

Report_Date	Non Commercial Positions												火曜日 引け値	金曜日 引け値
	Long	増減		Short	増減		売り越し	増減		売買計	増減			
2015/12/29	66973	-3536	-5.0%	227523	-4033	-1.7%	160550	-497	-0.3%	294496	-7569	-2.5%	1.0923	1.0861
2015/12/22	70509	-786	-1.1%	231556	300	0.1%	161047	1086	0.7%	302065	-486	-0.2%	1.0951	1.0952
2015/12/15	71295	-9083	-11.3%	231256	-21453	-8.5%	159961	-12370	-7.2%	302551	-30536	-9.2%	1.0933	1.0870
2015/12/08	80378	1596	2.0%	252709	-8918	-3.4%	172331	-10514	-5.8%	333087	-7322	-2.2%	1.0894	1.0990
2015/12/01	78782	2486	3.3%	261627	9847	3.9%	182845	7361	4.2%	340409	12333	3.8%	1.0625	1.0874
2015/11/24	76296	-2602	-3.3%	251780	8705	3.6%	175484	11307	6.9%	328076	6103	1.9%	1.0646	1.0593
2015/11/17	78898	-96	-0.1%	243075	21142	9.5%	164177	21238	14.9%	321973	21046	7.0%	1.0646	1.0646
2015/11/10	78994	6111	8.4%	221933	14716	7.1%	142939	8605	6.4%	300927	20827	7.4%	1.0721	1.0751
2015/11/03	72883	2532	3.6%	207217	30932	17.5%	134334	28400	26.8%	280100	33464	13.6%	1.0962	1.0745
2015/10/27	70351	-5940	-7.8%	176285	37428	27.0%	105934	43368	69.3%	246636	31488	14.6%	1.1037	1.1003
2015/10/20	76291	5159	7.3%	138857	-12851	-8.5%	62566	-18010	-22.4%	215148	-7692	-3.5%	1.1347	1.1010
2015/10/13	71132	5722	8.7%	151708	-2512	-1.6%	80576	-8234	-9.3%	222840	3210	1.5%	1.1382	1.1354
2015/10/06	65410	3478	5.6%	154220	4628	3.1%	88810	1150	1.3%	219630	8106	3.8%	1.1269	1.1359
2015/09/29	61932	-1594	-2.5%	149592	5033	3.5%	87660	6627	8.2%	211524	3439	1.7%	1.1252	1.1207
2015/09/22	63526	110	0.2%	144559	-3059	-2.1%	81033	-3169	-3.8%	208085	-2949	-1.4%	1.1126	1.1205
2015/09/15	63416	-12299	-16.2%	147618	-9338	-5.9%	84202	2961	3.6%	211034	-21637	-9.3%	1.1266	1.1284
2015/09/08	75715	805	1.1%	156956	14189	9.9%	81241	13384	19.7%	232671	14994	6.9%	1.1203	1.1339
2015/09/01	74910	-12897	-14.7%	142767	-11118	-7.2%	67857	1779	2.7%	217677	-24015	-9.9%	1.1311	1.1143
2015/08/25	87807	19334	28.2%	153885	-7320	-4.5%	66078	-26654	-28.7%	241692	12014	5.2%	1.1520	1.1188
2015/08/18	68473	1100	1.6%	161205	-21378	-11.7%	92732	-22478	-19.5%	229678	-20278	-8.1%	1.1027	1.1367
2015/08/11	67373	-3247	-4.6%	182583	-1431	-0.8%	115210	1816	1.6%	249956	-4678	-1.8%	1.1043	1.1109
2015/08/04	70620	2778	4.1%	184014	12164	7.1%	113394	9386	9.0%	254634	14942	6.2%	1.0890	1.0960
2015/07/28	67842	2114	3.2%	171850	-6854	-3.8%	104008	-8968	-7.9%	239692	-4740	-1.9%	1.1062	1.0980
2015/07/21	65728	3052	4.9%	178704	8247	4.8%	112976	5195	4.8%	244432	11299	4.8%	1.0939	1.0978
2015/07/14	62676	-3485	-5.3%	170457	5030	3.0%	107781	8515	8.6%	233133	1545	0.7%	1.1008	1.0845
2015/07/07	66161			165427			99266			231588			1.0997	1.1146

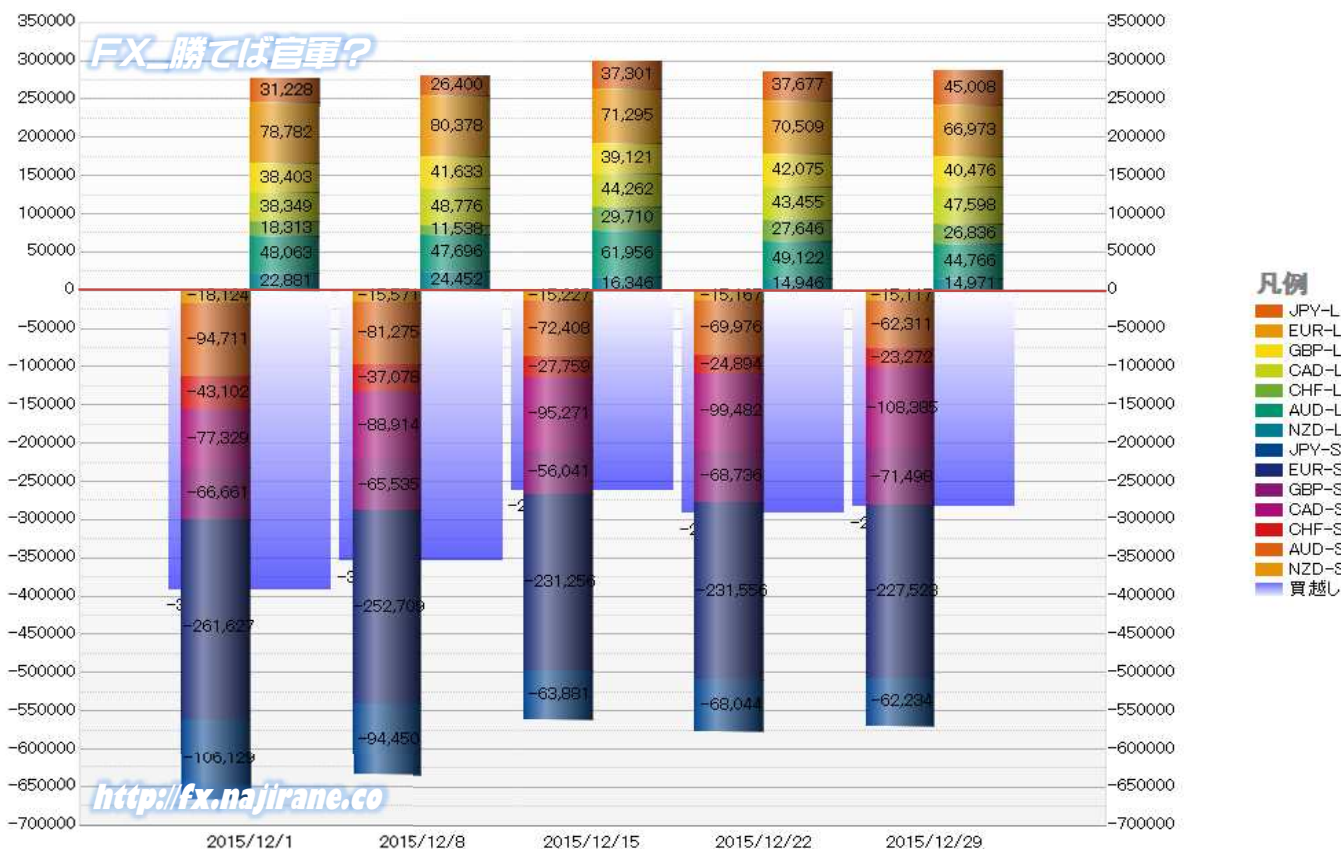
**EURO FX - CHICAGO MERCANTILE EXCHANGE**  
**FUTURES ONLY POSITIONS**

— 金曜締め週終値 — 火曜締め週終値 — Short枚数 — Long枚数 — 売り越し枚数(マイナスの場合は買越しと読替え)



	2015/12/01			2015/12/08			2015/12/15			2015/12/22			2015/12/29		
	Long	Short	売り越し	Long	Short	売り越し	Long	Short	売り越し	Long	Short	売り越し	Long	Short	売り越し
JPY	31228	106129	74901	26400	94450	68050	37301	63881	26580	37677	68044	30367	45008	62234	17226
	前週比 枚数増減 (枚)			-4828	-11679	-6851	10901	-30569	-41470	376	4163	3787	7331	-5810	-13141
	前週比 枚数増減 (%)			-15.46%	-11.00%	-9.15%	41.29%	-32.37%	-60.94%	1.01%	6.52%	14.25%	19.46%	-8.54%	-43.27%
EUR	78782	261627	182845	80378	252709	172331	71295	231256	159961	70509	231556	161047	66973	227523	160550
	前週比 枚数増減 (枚)			1596	-8918	-10514	-9083	-21453	-12370	-786	300	1086	-3536	-4033	-497
	前週比 枚数増減 (%)			2.03%	-3.41%	-5.75%	-11.30%	-8.49%	-7.18%	-1.10%	0.13%	0.68%	-5.01%	-1.74%	-0.31%
GBP	38403	66661	28258	41633	65535	23902	39121	56041	16920	42075	68736	26661	40476	71498	31022
	前週比 枚数増減 (枚)			3230	-1126	-4356	-2512	-9494	-6982	2954	12695	9741	-1599	2762	4361
	前週比 枚数増減 (%)			8.41%	-1.69%	-15.42%	-6.03%	-14.49%	-29.21%	7.55%	22.65%	57.57%	-3.80%	4.02%	16.36%
AUD	48063	94711	46648	47696	81275	33579	61956	72408	10452	49122	69976	20854	44766	62311	17545
	前週比 枚数増減 (枚)			-367	-13436	-13069	14260	-8867	-23127	-12834	-2432	10402	-4356	-7665	-3309
	前週比 枚数増減 (%)			-0.76%	-14.19%	-28.02%	29.90%	-10.91%	-68.87%	-20.71%	-3.36%	99.52%	-8.87%	-10.95%	-15.87%
CAD	38349	77329	38980	48776	88914	40138	44262	95271	51009	43455	99482	56027	47598	108385	60787
	前週比 枚数増減 (枚)			10427	11585	1158	-4514	6357	10871	-807	4211	5018	4143	8903	4760
	前週比 枚数増減 (%)			27.19%	14.98%	2.97%	-9.25%	7.15%	27.08%	-1.82%	4.42%	9.84%	9.53%	8.95%	8.50%
CHF	18313	43102	24789	11538	37078	25540	29710	27759	-1951	27646	24894	-2752	26836	23272	-3564
	前週比 枚数増減 (枚)			-6775	-6024	751	18172	-9319	-27491	-2064	-2865	-801	-810	-1622	-812
	前週比 枚数増減 (%)			-37.00%	-13.98%	3.03%	157.50%	-25.13%	-107.64%	-6.95%	-10.32%	41.06%	-2.93%	-6.52%	29.51%
NZD	22881	18124	-4757	24452	15571	-8881	16346	15227	-1119	14946	15167	221	14971	15117	146
	前週比 枚数増減 (枚)			1571	-2553	-4124	-8106	-344	7762	-1400	-60	1340	25	-50	-75
	前週比 枚数増減 (%)			6.87%	-14.09%	86.69%	-33.15%	-2.21%	-87.40%	-8.56%	-0.39%	-119.75%	0.17%	-0.33%	-33.94%
MXN	48974	74439	25465	45226	69607	24381	34779	95151	60372	28736	85455	56719	30566	87953	57387
	前週比 枚数増減 (枚)			-3748	-4832	-1084	-10447	25544	35991	-6043	-9696	-3653	1830	2498	668
	前週比 枚数増減 (%)			-7.65%	-6.49%	-4.26%	-23.10%	36.70%	147.62%	-17.38%	-10.19%	-6.05%	6.37%	2.92%	1.18%
Total All 8	324993	742122	417129	326099	705139	379040	334770	656994	322224	314166	663310	349144	317194	658293	341099
	前週比 枚数増減 (枚)			1106	-36983	-38089	8671	-48145	-56816	-20604	6316	26920	3028	-5017	-8045
	前週比 枚数増減 (%)			0.34%	-4.98%	-9.13%	2.66%	-6.83%	-14.99%	-6.15%	0.96%	8.35%	0.96%	-0.76%	-2.30%
Total 7 (MXN除く)	276019	667683	391664	280873	635532	354659	299991	561843	261852	285430	577855	292425	286628	570340	283712
	前週比 枚数増減 (枚)			4854	-32151	-37005	19118	-73689	-92807	-14561	16012	30573	1198	-7515	-8713
	前週比 枚数増減 (%)			1.8%	-4.8%	-9.4%	6.8%	-11.6%	-26.2%	-4.9%	2.8%	11.7%	0.4%	-1.3%	-3.0%

### 直近5週 CFTC IMM主要7通貨の構成



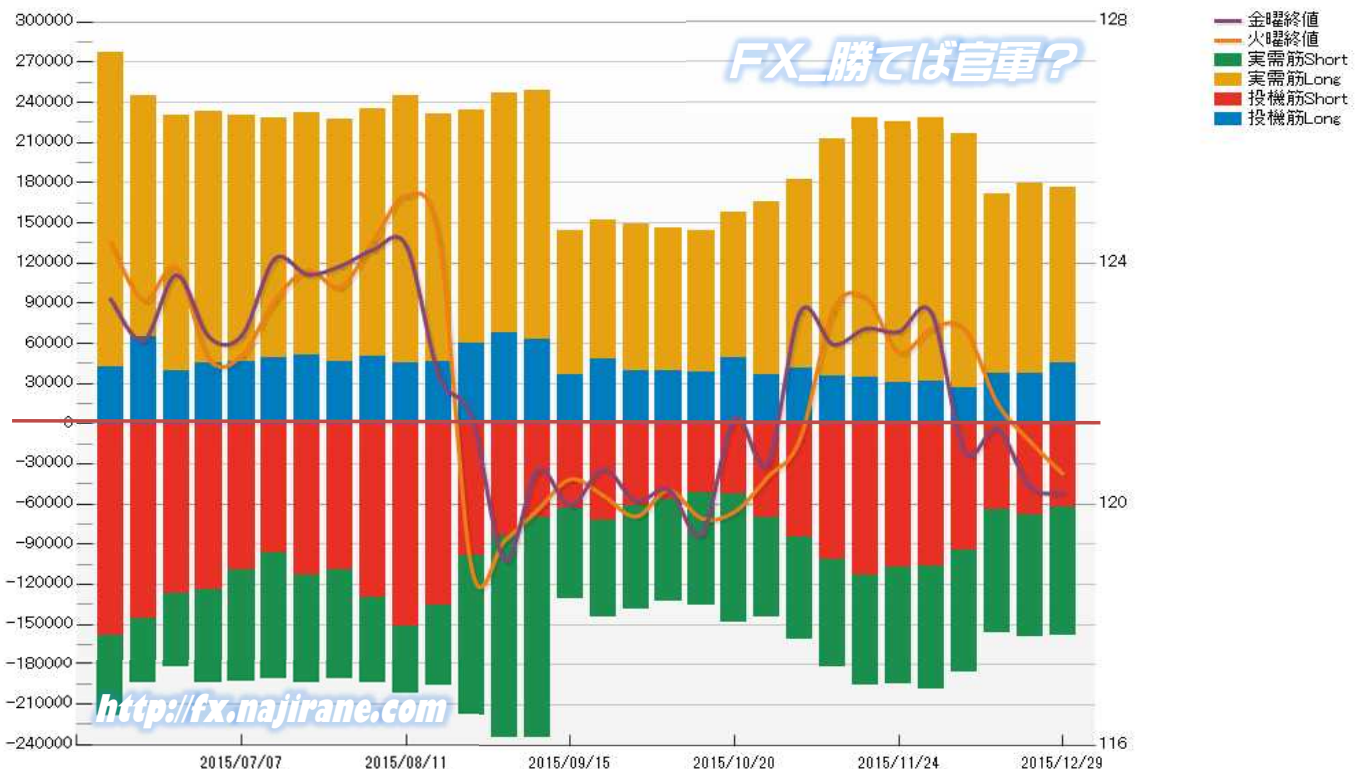


JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE  
FUTURES ONLY POSITIONS

Code-097741  
2016/01/01 公表値

Date	投機筋集計				実需筋集計				投機筋+実需筋合計				ドル円終値	
	円買い	円売り	売り越し	売買計	円買い	円売り	売り越し	売買計	円買い	円売り	売り越し	売買計	火曜締め	金曜締め
2015/12/29	45008	62234	17226	107242	131111	96331	-34780	227442	176119	158565	-17554	334684	120.50	120.19
2015/12/22	37677	68044	30367	105721	141911	90973	-50938	232884	179588	159017	-20571	338605	121.04	120.28
2015/12/15	37301	63881	26580	101182	134622	92036	-42586	226658	171923	155917	-16006	327840	121.68	121.25
2015/12/08	26400	94450	68050	120850	189782	91225	-98557	281007	216182	185675	-30507	401857	122.90	120.87
2015/12/01	31228	106129	74901	137357	197457	92536	-104921	289993	228685	198665	-30020	427350	122.91	123.17
2015/11/24	30277	107613	77336	137890	194629	86696	-107933	281325	224906	194309	-30597	419215	122.52	122.86
2015/11/17	34475	113086	78611	147561	194025	82801	-111224	276826	228500	195887	-32613	424387	123.42	122.91
2015/11/10	35081	101969	66888	137050	177813	80127	-97686	257940	212894	182096	-30798	394990	123.21	122.65
2015/11/03	41489	85276	43787	126765	140770	75643	-65127	216413	182259	160919	-21340	343178	121.08	123.19
2015/10/27	36437	70348	33911	106785	128969	73765	-55204	202734	165406	144113	-21293	309519	120.44	120.66
2015/10/20	48747	52386	3639	101133	109001	95934	-13067	204935	157748	148320	-9428	306068	119.87	121.42
2015/10/13	38004	51836	13832	89840	106019	84263	-21756	190282	144023	136099	-7924	280122	119.76	119.50
2015/10/06	39050	56649	17599	95699	107023	76265	-30758	183288	146073	132914	-13159	278987	120.23	120.24
2015/09/29	39753	61805	22052	101558	109614	77076	-32538	186690	149367	138881	-10486	288248	119.79	120.05
2015/09/22	48282	71960	23678	120242	103792	72205	-31587	175997	152074	144165	-7909	296239	120.14	120.58
2015/09/15	36449	63263	26814	99712	107374	67815	-39559	175189	143823	131078	-12745	274901	120.41	119.97
2015/09/08	63121	69783	6662	132904	185864	164852	-21012	350716	248985	234635	-14350	483620	119.90	120.56
2015/09/01	68023	83578	15555	151601	179349	150846	-28503	330195	247372	234424	-12948	481796	119.39	119.07
2015/08/25	59922	98981	39059	158903	173759	119045	-54714	292804	233681	218026	-15655	451707	118.92	121.44
2015/08/18	45935	136065	90130	182000	185657	60438	-125219	246095	231592	196503	-35089	428095	124.38	122.13
2015/08/11	45768	150994	105226	196762	199520	51445	-148075	250965	245288	202439	-42849	447727	125.12	124.29
2015/08/04	49906	129622	79716	179528	185079	65098	-119981	250177	234985	194720	-40265	429705	124.37	124.22
2015/07/28	46270	109808	63538	156078	180620	81388	-99232	262008	226890	191196	-35694	418086	123.60	123.95
2015/07/21	50899	113213	62314	164112	181299	81664	-99635	262963	232198	194877	-37321	427075	123.88	123.81
2015/07/14	49167	96538	47371	145705	178906	95409	-83497	274315	228073	191947	-36126	420020	123.38	124.07
2015/07/07	46070	109699	63629	155769	184004	83539	-100465	267543	230074	193238	-36836	423312	122.47	122.80
2015/06/30	45479	124301	78822	169780	187745	70463	-117282	258208	233224	194764	-38460	427988	122.40	122.77
2015/06/23	39019	126736	87717	165755	190910	55586	-135324	246496	229929	182322	-47607	412251	123.92	123.80
2015/06/16	64760	145424	80664	210184	180102	49482	-130620	229584	244862	194906	-49956	439768	123.38	122.71
2015/06/09	42440	158726	116286	201166	234607	60130	-174477	294737	277047	218856	-58191	495903	124.34	123.40

JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE  
FUTURES ONLY POSITIONS Code-097741

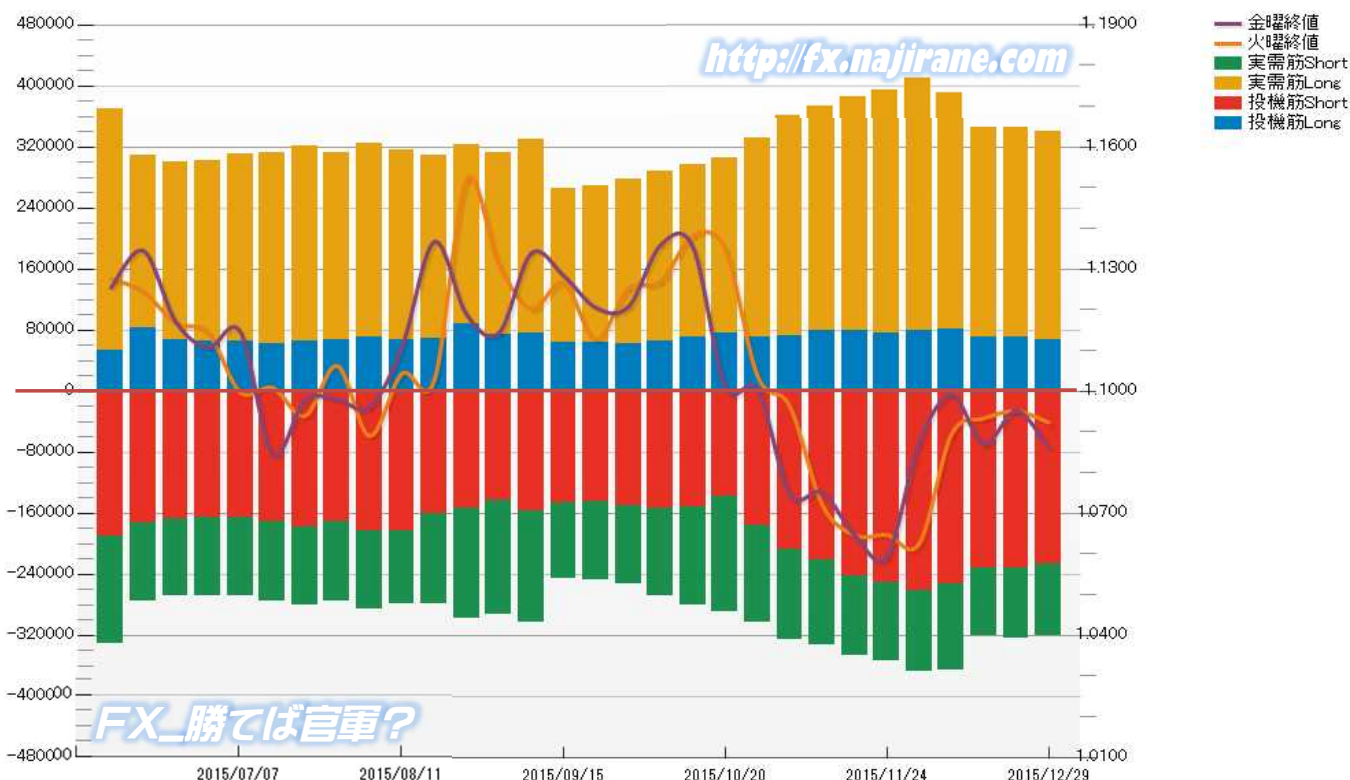


EURO FX - CHICAGO MERCANTILE EXCHANGE  
FUTURES ONLY POSITIONS

Code-099741  
2016/01/01 公表値

Date	投機筋集計				実需筋集計				投機筋+実需筋合計				ユーロドル終値	
	EUR買い	EUR売り	売り越し	売買計	EUR買い	EUR売り	売り越し	売買計	EUR買い	EUR売り	売り越し	売買計	火曜締め	金曜締め
2015/12/29	66973	227523	160550	294496	273701	93279	-180422	366980	340674	320802	-19872	661476	1.0923	1.0861
2015/12/22	70509	231556	161047	302065	275354	93283	-182071	368637	345863	324839	-21024	670702	1.0951	1.0952
2015/12/15	71295	231256	159961	302551	275052	89741	-185311	364793	346347	320997	-25350	667344	1.0933	1.0870
2015/12/08	80378	252709	172331	333087	309680	112572	-197108	422252	390058	365281	-24777	755339	1.0894	1.0990
2015/12/01	78782	261627	182845	340409	330854	106332	-224522	437186	409636	367959	-41677	777595	1.0625	1.0874
2015/11/24	76296	251780	175484	328076	318441	102519	-215922	420960	394737	354299	-40438	749036	1.0646	1.0593
2015/11/17	78898	243075	164177	321973	307454	103302	-204152	410756	386352	346377	-39975	732729	1.0646	1.0646
2015/11/10	78994	221933	142939	300927	294780	110225	-184555	405005	373774	332158	-41616	705932	1.0721	1.0751
2015/11/03	72883	207217	134334	280100	288232	119288	-168944	407520	361115	326505	-34610	687620	1.0962	1.0745
2015/10/27	70351	176285	105934	246636	261683	127233	-134450	388916	332034	303518	-28516	635552	1.1037	1.1003
2015/10/20	76291	138857	62566	215148	229622	150293	-79329	379915	305913	289150	-16763	595063	1.1347	1.1010
2015/10/13	71132	151708	80576	222840	226415	129400	-97015	355815	297547	281108	-16439	578655	1.1382	1.1354
2015/10/06	65410	154220	88810	219630	222477	113970	-108507	336447	287887	268190	-19697	556077	1.1269	1.1359
2015/09/29	61932	149592	87660	211524	215338	103272	-112066	318610	277270	252864	-24406	530134	1.1252	1.1207
2015/09/22	63526	144559	81033	208085	204828	102714	-102114	307542	268354	247273	-21081	515627	1.1126	1.1205
2015/09/15	63416	147618	84202	211034	201476	99066	-102410	300542	264892	246684	-18208	511576	1.1266	1.1284
2015/09/08	75715	156956	81241	232671	254844	146399	-108445	401243	330559	303355	-27204	633914	1.1203	1.1339
2015/09/01	74910	142767	67857	217677	238443	150100	-88343	388543	313353	292867	-20486	606220	1.1311	1.1143
2015/08/25	87807	153885	66078	241692	235992	144841	-91151	380833	323799	298726	-25073	622525	1.1520	1.1188
2015/08/18	68473	161205	92732	229678	240738	118412	-122326	359150	309211	279617	-29594	588828	1.1027	1.1367
2015/08/11	67373	182583	115210	249956	248825	96502	-152323	345327	316198	279085	-37113	595283	1.1043	1.1109
2015/08/04	70620	184014	113394	254634	254646	102623	-152023	357269	325266	286637	-38629	611903	1.0890	1.0960
2015/07/28	67842	171850	104008	239692	244469	103550	-140919	348019	312311	275400	-36911	587711	1.1062	1.0980
2015/07/21	65728	178704	112976	244432	254622	101507	-153115	356129	320350	280211	-40139	600561	1.0939	1.0978
2015/07/14	62676	170457	107781	233133	249129	105205	-143924	354334	311805	275662	-36143	587467	1.1008	1.0845
2015/07/07	66161	165427	99266	231588	245408	103930	-141478	349338	311569	269357	-42212	580926	1.0997	1.1146
2015/06/30	65554	165589	100035	231143	236963	102207	-134756	339170	302517	267796	-34721	570313	1.1144	1.1107
2015/06/23	67867	167173	99306	235040	233162	101253	-131909	334415	301029	268426	-32603	569455	1.1167	1.1171
2015/06/16	82714	172071	89357	254785	225812	102841	-122971	328653	308526	274912	-33614	583438	1.1245	1.1345
2015/06/09	52643	190617	137974	243260	316710	139995	-176715	456705	369353	330612	-38741	699965	1.1276	1.1254

EURO FX - CHICAGO MERCANTILE EXCHANGE  
FUTURES ONLY POSITIONS Code-099741



# CME Daily Volume

シカゴ・マーカントイル取引所 取扱高日次データ

FX\_勝てば官軍?

<http://fx.najirane.com>

JPN Yen	取扱高			当日含む前5営業日計			参考レート	
	CALL	PUT	FUTURE	CALL	PUT	FUTURE	Open	Close
2015/12/31 (木)	1179	852	57473	5844	4083	265607	120.51	120.19
2015/12/30 (水)	740	587	50595	5215	4067	256009	120.50	120.52
2015/12/29 (火)	1152	1334	53793	6740	4754	277919	120.37	120.50
2015/12/28 (月)	1088	462	49900	7255	4872	308824	120.28	120.37
2015/12/24 (木)	1685	848	53846	9832	7374	467405	120.92	120.28
2015/12/23 (水)	550	836	47875	10156	8290	537506	121.04	120.92
2015/12/22 (火)	2265	1274	72505	13012	10302	619492	121.24	121.04
2015/12/21 (月)	1667	1452	84698	14075	11197	660235	121.33	121.24
2015/12/18 (金)	3665	2964	208481	18080	12385	711285	122.53	121.25
2015/12/17 (木)	2009	1764	123947	22068	15936	744428	122.33	122.52

EU Euro	取扱高			当日含む前5営業日計			参考レート	
	CALL	PUT	FUTURE	CALL	PUT	FUTURE	Open	Close
2015/12/31 (木)	7133	6525	85779	20970	24164	417618	1.0926	1.0861
2015/12/30 (水)	4243	3109	97173	22519	28275	451341	1.0925	1.0926
2015/12/29 (火)	4554	5616	111537	29479	36048	493839	1.0975	1.0923
2015/12/28 (月)	2978	4095	71672	32542	37153	516817	1.0963	1.0975
2015/12/24 (木)	2062	4819	51457	40554	48210	637752	1.0905	1.0952
2015/12/23 (水)	8682	10636	119502	60029	75344	812436	1.0951	1.0905
2015/12/22 (火)	11203	10882	139671	68045	93679	983679	1.0910	1.0951
2015/12/21 (月)	7617	6721	134515	71840	93790	1064716	1.0860	1.0910
2015/12/18 (金)	10990	15152	192607	73652	97140	1165286	1.0835	1.0870
2015/12/17 (木)	21537	31953	226141	73807	90501	1370201	1.0892	1.0835

CAN Dollar	取扱高			当日含む前5営業日計			参考レート	
	CALL	PUT	FUTURE	CALL	PUT	FUTURE	Open	Close
2015/12/31 (木)	981	742	35294	4915	3771	149307	0.7205	0.7225
2015/12/30 (水)	527	590	36489	6586	4375	160426	0.7225	0.7204
2015/12/29 (火)	1924	1536	35922	6797	4450	155982	0.7194	0.7224
2015/12/28 (月)	371	347	23674	6891	4476	160450	0.7226	0.7194
2015/12/24 (木)	1112	556	17928	10033	6628	207114	0.7217	0.7220
2015/12/23 (水)	2652	1346	46413	12885	9867	260063	0.7183	0.7216
2015/12/22 (火)	738	665	32045	12751	11110	280914	0.7162	0.7183
2015/12/21 (月)	2018	1562	40390	13842	12533	297744	0.7174	0.7162
2015/12/18 (金)	3513	2499	70338	14643	13740	337155	0.7176	0.7173
2015/12/17 (木)	3964	3795	70877	14083	14259	386549	0.7257	0.7176

AUS Dollar	取扱高			当日含む前5営業日計			参考レート	
	CALL	PUT	FUTURE	CALL	PUT	FUTURE	Open	Close
2015/12/31 (木)	1593	1266	43302	4200	3819	166437	0.7275	0.7288
2015/12/30 (水)	817	865	34619	3422	3280	156234	0.7288	0.7275
2015/12/29 (火)	1217	717	38330	3246	3238	165303	0.7252	0.7288
2015/12/28 (月)	422	607	24213	2801	3774	169448	0.7278	0.7252
2015/12/24 (木)	151	364	25973	3633	5216	217699	0.7229	0.7272
2015/12/23 (水)	815	727	33099	5305	8092	280222	0.7230	0.7229
2015/12/22 (火)	641	823	43688	5870	8680	324695	0.7184	0.7229
2015/12/21 (月)	772	1253	42475	6149	9086	358247	0.7170	0.7184
2015/12/18 (金)	1254	2049	72464	6364	8812	395664	0.7117	0.7180
2015/12/17 (木)	1823	3240	88496	7274	12322	429059	0.7205	0.7117

NZL Dollar	取扱高			当日含む前5営業日計			参考レート	
	CALL	PUT	FUTURE	CALL	PUT	FUTURE	Open	Close
2015/12/31 (木)	0	0	9862	0	0	37935	0.6835	0.6828
2015/12/30 (水)	0	0	8832	0	0	38734	0.6866	0.6835
2015/12/29 (火)	0	0	6799	0	0	39124	0.6852	0.6865
2015/12/28 (月)	0	0	4672	0	0	40071	0.6838	0.6852
2015/12/24 (木)	0	0	8569	0	0	47318	0.6788	0.6839
2015/12/23 (水)	0	0	10252	0	0	61402	0.6811	0.6788
2015/12/22 (火)	0	0	9779	0	0	75328	0.6768	0.6811
2015/12/21 (月)	0	0	14046	0	0	82949	0.6730	0.6768
2015/12/18 (金)	0	0	18756	0	0	88306	0.6688	0.6738
2015/12/17 (木)	0	0	22495	0	0	100545	0.6759	0.6688

CHE Franc	取扱高			当日含む前5営業日計			参考レート	
	CALL	PUT	FUTURE	CALL	PUT	FUTURE	Open	Close
2015/12/31 (木)	25	62	15187	151	291	45610	1.0114	0.9981
2015/12/30 (水)	33	64	9339	127	232	41877	1.0075	1.0115
2015/12/29 (火)	26	138	9531	95	170	42529	1.0121	1.0075
2015/12/28 (月)	67	20	7143	195	576	46867	1.0130	1.0121
2015/12/24 (木)	0	7	4410	212	609	55535	1.0092	1.0127
2015/12/23 (水)	1	3	11454	266	775	70009	1.0123	1.0092
2015/12/22 (火)	1	2	9991	286	786	84495	1.0076	1.0122
2015/12/21 (月)	126	544	13869	370	875	93065	1.0071	1.0076
2015/12/18 (金)	84	53	15811	497	393	100376	1.0050	1.0080
2015/12/17 (木)	54	173	18884	443	469	115706	1.0090	1.0050

MEX Peso	取扱高			当日含む前5営業日計			参考レート	
	CALL	PUT	FUTURE	CALL	PUT	FUTURE	Open	Close
2015/12/31 (木)	0	19	22428	15	149	94523	5.7491	5.8032
2015/12/30 (水)	0	50	23811	65	130	91629	5.7864	5.7545
2015/12/29 (火)	0	0	19217	65	80	86445	5.8030	5.7988
2015/12/28 (月)	0	40	19601	65	80	95009	5.7809	5.7985
2015/12/24 (木)	15	40	9466	65	65	106916	5.7914	5.7986
2015/12/23 (水)	50	0	19534	183	169	141880	5.8112	5.8026
2015/12/22 (火)	0	0	18627	139	169	176562	5.8471	5.8156
2015/12/21 (月)	0	0	27781	163	175	198812	5.8569	5.8166
2015/12/18 (金)	0	25	31508	170	263	233838	5.8718	5.8475
2015/12/17 (木)	133	144	44430	234	239	287164	5.8819	5.8723

過去5日及び過去4週の4本値と各種ピボット

2015/12/24 ~ 2015/12/31

Table for USD/JPY with columns: Demark, Pivot, Resistance, StopLoss, 3-days AVG, Support Zone 2, Support Zone 1, BP, Resistance Zone 1, Resistance Zone 2. Rows include dates from 2015/12/24 to 2015/12/31 and summary rows for 2015/12/07 and 2015/12/14.

Table for EUR/JPY with columns: Demark, Pivot, Resistance, StopLoss, 3-days AVG, Support Zone 2, Support Zone 1, BP, Resistance Zone 1, Resistance Zone 2. Rows include dates from 2015/12/24 to 2015/12/31 and summary rows for 2015/12/07 and 2015/12/14.

Table for EUR/USD with columns: Demark, Pivot, Resistance, StopLoss, 3-days AVG, Support Zone 2, Support Zone 1, BP, Resistance Zone 1, Resistance Zone 2. Rows include dates from 2015/12/24 to 2015/12/31 and summary rows for 2015/12/07 and 2015/12/14.

Table for GBP/JPY with columns: Demark, Pivot, Resistance, StopLoss, 3-days AVG, Support Zone 2, Support Zone 1, BP, Resistance Zone 1, Resistance Zone 2. Rows include dates from 2015/12/24 to 2015/12/31 and summary rows for 2015/12/07 and 2015/12/14.

Table for GBP/USD with columns: Demark, Pivot, Resistance, StopLoss, 3-days AVG, Support Zone 2, Support Zone 1, BP, Resistance Zone 1, Resistance Zone 2. Rows include dates from 2015/12/24 to 2015/12/31 and summary rows for 2015/12/07 and 2015/12/14.



# IMM扱い8通貨/ダウ/日経/金/オイル/主要クロス円の過去5日及び過去5週の4本値

AUDUSD					CADUSD					CHFUSD				
Date	Open	High	Low	Close	Date	Open	High	Low	Close	Date	Open	High	Low	Close
2015/12/31	0.7275	0.7327	0.7267	0.7288	2015/12/31	0.7204	0.7235	0.7193	0.7225	2015/12/31	1.0114	1.0129	0.9970	0.9981
2015/12/30	0.7288	0.7304	0.7272	0.7275	2015/12/30	0.7225	0.7231	0.7180	0.7204	2015/12/30	1.0075	1.0144	1.0073	1.0115
2015/12/29	0.7252	0.7303	0.7251	0.7288	2015/12/29	0.7194	0.7238	0.7173	0.7225	2015/12/29	1.0121	1.0140	1.0057	1.0075
2015/12/28	0.7278	0.7283	0.7245	0.7252	2015/12/28	0.7226	0.7232	0.7186	0.7194	2015/12/28	1.0130	1.0145	1.0099	1.0121
2015/12/24	0.7229	0.7281	0.7227	0.7272	2015/12/24	0.7217	0.7236	0.7208	0.7220	2015/12/24	1.0092	1.0149	1.0086	1.0127

CNYUSD					EURUSD					GBPUSD				
Date	Open	High	Low	Close	Date	Open	High	Low	Close	Date	Open	High	Low	Close
2015/12/31	0.1523	0.1523	0.1517	0.1522	2015/12/31	1.0926	1.0937	1.0853	1.0861	2015/12/31	1.4810	1.4845	1.4727	1.4737
2015/12/30	0.1520	0.1523	0.1513	0.1523	2015/12/30	1.0925	1.0944	1.0903	1.0926	2015/12/30	1.4813	1.4849	1.4793	1.4810
2015/12/29	0.1524	0.1525	0.1520	0.1520	2015/12/29	1.0975	1.0992	1.0900	1.0923	2015/12/29	1.4882	1.4914	1.4786	1.4813
2015/12/28	0.1529	0.1530	0.1525	0.1526	2015/12/28	1.0963	1.0993	1.0956	1.0975	2015/12/28	1.4922	1.4935	1.4874	1.4882
2015/12/24	0.1527	0.1530	0.1527	0.1528	2015/12/24	1.0905	1.0966	1.0905	1.0952	2015/12/24	1.4872	1.4945	1.4870	1.4923

JPYUSD					MXNUSD					NZDUSD				
Date	Open	High	Low	Close	Date	Open	High	Low	Close	Date	Open	High	Low	Close
2015/12/31	0.8298	0.8333	0.8293	0.8320	2016/01/01	0.0581	0.0581	0.0580	0.0581	2015/12/31	0.6835	0.6865	0.6823	0.6828
2015/12/30	0.8299	0.8309	0.8288	0.8298	2015/12/31	0.0575	0.0581	0.0575	0.0580	2015/12/30	0.6866	0.6873	0.6831	0.6835
2015/12/29	0.8308	0.8317	0.8298	0.8299	2015/12/30	0.0579	0.0579	0.0575	0.0575	2015/12/29	0.6852	0.6883	0.6849	0.6865
2015/12/28	0.8314	0.8321	0.8290	0.8308	2015/12/29	0.0580	0.0583	0.0579	0.0580	2015/12/28	0.6838	0.6853	0.6825	0.6852
2015/12/24	0.8270	0.8316	0.8266	0.8314	2015/12/28	0.0578	0.0580	0.0578	0.0580	2015/12/24	0.6788	0.6843	0.6786	0.6839

Nikkei 225 - Japonia (NIKKEI)					5営業日以内に休場日あり	
Date	Open	High	Low	Close	(ドル建て終値)	出来高
2015/12/30	19070.83	19113.18	19017.27	19033.71	158.07	1004735680
2015/12/29	18843.39	18991.01	18783.36	18982.23	157.71	968577216
2015/12/28	18838.91	18922.90	18764.54	18873.35	156.52	1022576768
2015/12/25	18823.91	18870.70	18744.44	18769.06	156.01	1226235520
2015/12/24	19071.41	19071.41	18780.94	18789.69	155.98	1295178496
週4本値	19071.41	19113.18	18744.44	19033.71	158.07	(225銘柄計) (東証一部合計)

XAUUSD					5営業日以内に休業日あり	
Date	Open	High	Low	Close		
2015/12/31	1061.77	1063.66	1058.81	1061.46		0
2015/12/30	1069.17	1072.47	1059.71	1061.53		0
2015/12/29	1068.99	1075.52	1067.77	1069.11		0
2015/12/28	1076.60	1076.64	1066.77	1069.83		0
2015/12/24	1072.31	1077.16	1071.48	1076.88		0
週4本値	1072.31	1077.16	1058.81	1061.46		

Dow Jones Industrial - USA (DJIA)					5営業日以内に休業日あり	
Date	Open	High	Low	Close	出来高	
2015/12/29	17547.37	17750.02	17547.37	17720.98	69856581	
2015/12/28	17535.66	17536.90	17437.34	17528.27	59765861	
2015/12/24	17593.26	17606.34	17543.95	17552.17	40346493	
2015/12/23	17427.63	17607.92	17427.63	17602.61	92819617	
2015/12/22	17253.55	17451.11	17242.86	17417.27	91571681	
週4本値	17253.55	17750.02	17242.86	17720.98	69856581	

Historical Data by **Stooq**  
 Historical Data by **MarketNewsline** (ダウと日経)  
 Arrangement by **FX\_勝てば官軍?**

Crude Light Oil					5営業日以内に休業日あり	
Date	Open	High	Low	Close	Volume	
2015/12/31	36.78	37.73	36.23	37.08		0
2015/12/30	37.34	37.34	36.42	36.80		325407
2015/12/29	36.69	37.94	36.67	37.33		368884
2015/12/28	38.06	38.06	36.62	36.68		350208
2015/12/24	37.89	38.28	37.40	38.12		325407
週4本値	37.89	38.28	36.23	37.08		

USDJPY					EURJPY					GBPJPY				
日付	始値	高値	安値	終値	日付	始値	高値	安値	終値	日付	始値	高値	安値	終値
2015/12/31	120.51	120.58	120.01	120.19	2015/12/31	131.68	131.79	130.47	130.53	2015/12/31	178.48	178.73	176.97	177.12
2015/12/30	120.50	120.66	120.35	120.52	2015/12/30	131.62	131.92	131.45	131.67	2015/12/30	178.49	179.04	178.26	178.48
2015/12/29	120.37	120.51	120.24	120.50	2015/12/29	132.11	132.32	131.34	131.62	2015/12/29	179.14	179.51	178.10	178.49
2015/12/28	120.28	120.63	120.18	120.37	2015/12/28	131.85	132.46	131.75	132.11	2015/12/28	179.47	180.05	178.98	179.14
2015/12/24	120.92	120.98	120.25	120.28	2015/12/24	131.87	132.01	131.60	131.73	2015/12/24	179.84	179.96	178.98	179.49

USDJPY Weekly					EURJPY Weekly					GBPJPY Weekly				
日付	始値	高値	安値	終値	日付	始値	高値	安値	終値	日付	始値	高値	安値	終値
2016/01/01	120.28	120.66	120.01	120.19	2016/01/01	131.85	132.46	130.47	130.53	2016/01/01	179.47	180.05	176.97	177.12
2015/12/25	121.33	121.51	120.25	120.28	2015/12/25	131.76	132.79	131.51	131.73	2015/12/25	180.82	181.23	178.98	179.49
2015/12/18	121.08	123.53	120.35	121.25	2015/12/18	132.84	133.82	131.05	131.80	2015/12/18	183.94	184.40	180.71	180.91
2015/12/11	123.21	123.48	120.59	120.87	2015/12/11	134.00	134.22	132.64	132.83	2015/12/11	186.13	186.35	183.38	184.04
2015/12/04	122.77	123.67	122.30	123.17	2015/12/04	130.02	134.59	129.77	133.94	2015/12/04	184.59	186.24	183.98	186.06



# 先週のIMM取り扱い対ドル8通貨チャート

※ 赤点線は週最高値/青天線は週最低値、BB中心線はSMA21

2015/12/24 ~ 2015/12/31

Chart by OANDA Japan MetaTrader4

