

JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE

Code-097741

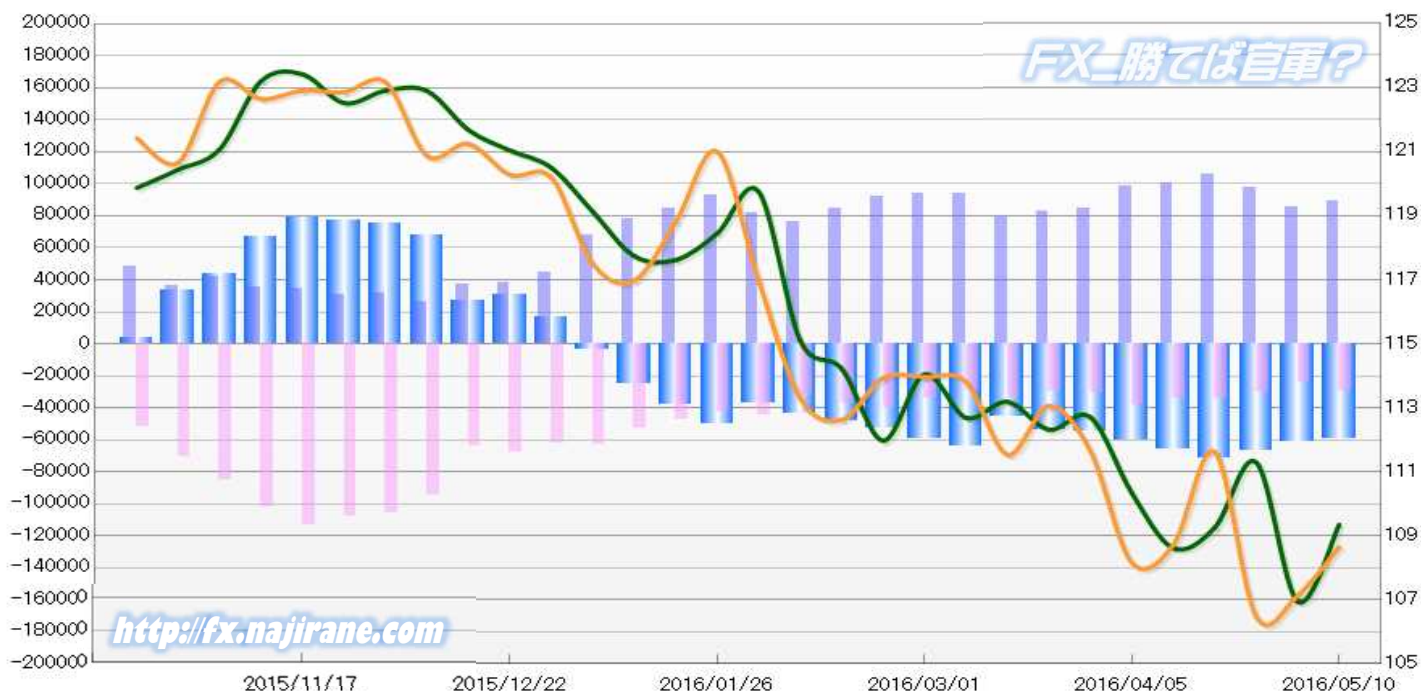
2015/11/17 ~ 2016/05/10

2016/05/13 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(%)		
2016/05/10	88897	3270	3.8%	29850	5744	23.8%	-59047	-2474	-4.0%	118747	9014	8.2%	109.35	108.65
2016/05/03	85627	-11843	-12.2%	24106	-6866	-22.2%	-61521	-4977	-7.5%	109733	-18709	-14.6%	106.95	107.14
2016/04/26	97470	-8240	-7.8%	30972	-2868	-8.5%	-66498	-5372	-7.5%	128442	-11108	-8.0%	111.30	106.48
2016/04/19	105710	5590	5.6%	33840	-90	-0.3%	-71870	5680	8.6%	139550	5500	4.1%	109.27	111.62
2016/04/12	100120	1990	2.0%	33930	-4127	-10.8%	-66190	6117	10.2%	134050	-2137	-1.6%	108.62	108.73
2016/04/05	98130	13260	15.6%	38057	7574	24.8%	-60073	5686	10.5%	136187	20834	18.1%	110.34	108.17
2016/03/29	84870	2058	2.5%	30483	1017	3.5%	-54387	1041	2.0%	115353	3075	2.7%	112.71	111.65
2016/03/22	82812	3386	4.3%	29466	-4471	-13.2%	-53346	7857	17.3%	112278	-1085	-1.0%	112.32	113.06
2016/03/15	79426	-14441	-15.4%	33937	4403	14.9%	-45489	-18844	-29.3%	113363	-10038	-8.1%	113.19	111.54
2016/03/08	93867	-203	-0.2%	29534	-4911	-14.3%	-64333	4708	7.9%	123401	-5114	-4.0%	112.69	113.81
2016/03/01	94070	1694	1.8%	34445	-5197	-13.1%	-59625	6891	13.1%	128515	-3503	-2.7%	114.05	113.96
2016/02/23	92376	7858	9.3%	39642	3025	8.3%	-52734	4833	10.1%	132018	10883	9.0%	111.98	113.94
2016/02/16	84518	8707	11.5%	36617	4038	12.4%	-47901	4669	10.8%	121135	12745	11.8%	114.22	112.63
2016/02/09	75811	-6297	-7.7%	32579	-12284	-27.4%	-43232	5987	16.1%	108390	-18581	-14.6%	115.11	113.30
2016/02/02	82108	-10520	-11.4%	44863	2261	5.3%	-37245	-12781	-25.5%	126971	-8259	-6.1%	119.75	116.97
2016/01/26	92628	8143	9.6%	42602	-4230	-9.0%	-50026	12373	32.9%	135230	3913	3.0%	118.45	121.00
2016/01/19	84485	6100	7.8%	46832	-6287	-11.8%	-37653	12387	49.0%	131317	-187	-0.1%	117.62	118.81
2016/01/12	78385	10914	16.2%	53119	-10249	-16.2%	-25266	21163	515.8%	131504	665	0.5%	117.74	116.98
2016/01/05	67471	22463	49.9%	63368	1134	1.8%	-4103	-21329	-123.8%	130839	23597	22.0%	119.12	117.49
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			113086			78611			147561			123.42	122.91

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え)



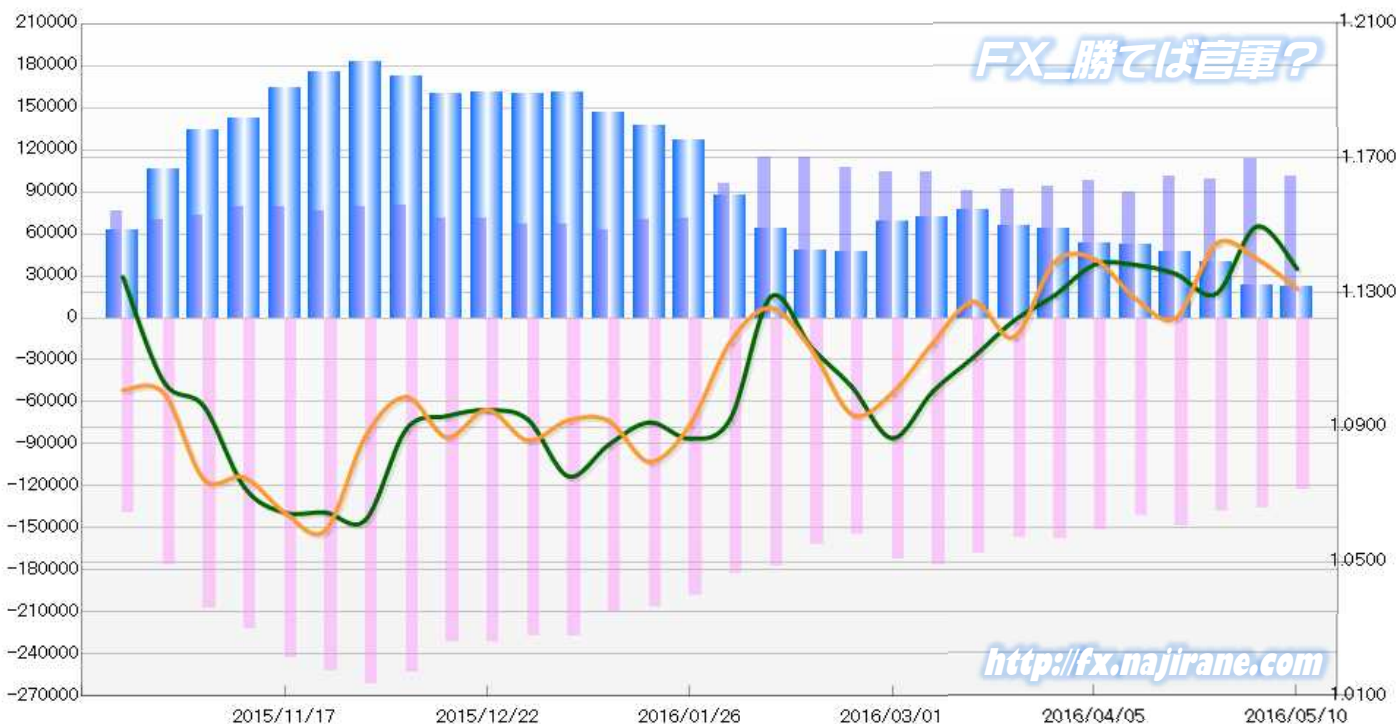
**EURO FX - CHICAGO MERCANTILE EXCHANGE**  
**2015/11/17 ~ 2016/05/10**

Code-099741  
**2016/05/13 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			
2016/05/10	101277	-11757	-10.4%	123149	-13504	-9.9%	21872	-1747	-7.4%	224426	-25261	-10.1%	1.1371	1.1312
2016/05/03	113034	13962	14.1%	136653	-2086	-1.5%	23619	-16048	-40.5%	249687	11876	5.0%	1.1497	1.1401
2016/04/26	99072	-2139	-2.1%	138739	-9389	-6.3%	39667	-7250	-15.5%	237811	-11528	-4.6%	1.1297	1.1446
2016/04/19	101211	11995	13.4%	148128	6861	4.9%	46917	-5134	-9.9%	249339	18856	8.2%	1.1356	1.1225
2016/04/12	89216	-8798	-9.0%	141267	-10234	-6.8%	52051	-1436	-2.7%	230483	-19032	-7.6%	1.1383	1.1284
2016/04/05	98014	4288	4.6%	151501	-6036	-3.8%	53487	-10324	-16.2%	249515	-1748	-0.7%	1.1384	1.1400
2016/03/29	93726	2392	2.6%	157537	150	0.1%	63811	-2242	-3.4%	251263	2542	1.0%	1.1292	1.1391
2016/03/22	91334	981	1.1%	157387	-10521	-6.3%	66053	-11502	-14.8%	248721	-9540	-3.7%	1.1217	1.1168
2016/03/15	90353	-13812	-13.3%	167908	-8164	-4.6%	77555	5648	7.9%	258261	-21976	-7.8%	1.1108	1.1274
2016/03/08	104165	200	0.2%	176072	3566	2.1%	71907	3366	4.9%	280237	3766	1.4%	1.1006	1.1150
2016/03/01	103965	-3601	-3.3%	172506	18083	11.7%	68541	21684	46.3%	276471	14482	5.5%	1.0867	1.1002
2016/02/23	107566	-6404	-5.6%	154423	-7752	-4.8%	46857	-1348	-2.8%	261989	-14156	-5.1%	1.1020	1.0938
2016/02/16	113970	-637	-0.6%	162175	-15746	-8.8%	48205	-15109	-23.9%	276145	-16383	-5.6%	1.1137	1.1132
2016/02/09	114607	18595	19.4%	177921	-5164	-2.8%	63314	-23759	-27.3%	292528	13431	4.8%	1.1288	1.1255
2016/02/02	96012	24566	34.4%	183085	-15576	-7.8%	87073	-40142	-31.6%	279097	8990	3.3%	1.0925	1.1153
2016/01/26	71446	1997	2.9%	198661	-7803	-3.8%	127215	-9800	-7.2%	270107	-5806	-2.1%	1.0866	1.0907
2016/01/19	69449	6287	10.0%	206464	-3149	-1.5%	137015	-9436	-6.4%	275913	3138	1.2%	1.0914	1.0798
2016/01/12	63162	-3695	-5.5%	209613	-17887	-7.9%	146451	-14192	-8.8%	272775	-21582	-7.3%	1.0848	1.0919
2016/01/05	66857	-116	-0.2%	227500	-23	0.0%	160643	93	0.1%	294357	-139	0.0%	1.0754	1.0921
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			243075			164177			321973			1.0646	1.0646

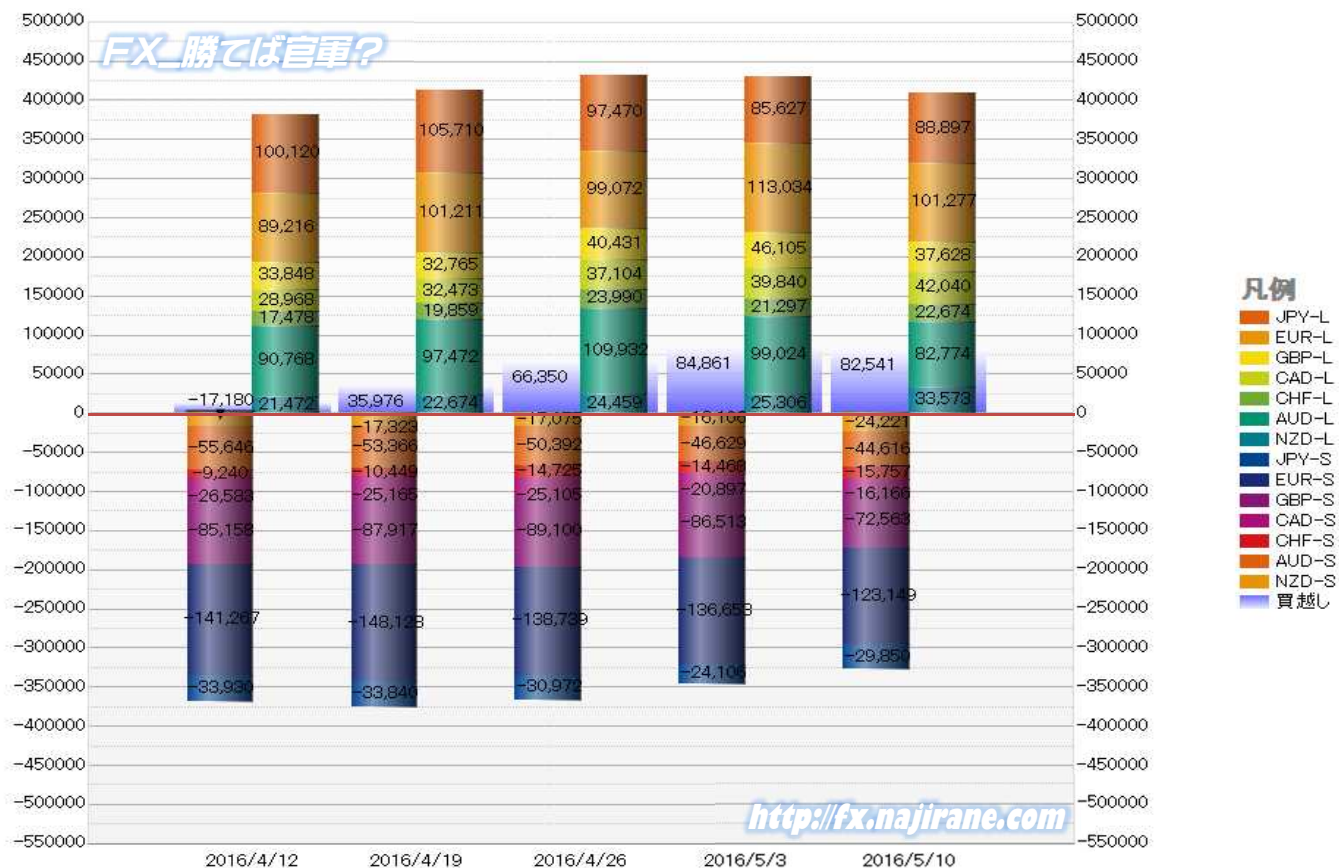
**EURO FX - CHICAGO MERCANTILE EXCHANGE**  
**FUTURES ONLY POSITIONS**

— 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)



	2016/04/12			2016/04/19			2016/04/26			2016/05/03			2016/05/10		
	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	100120	33930	-66190	105710	33840	-71870	97470	30972	-66498	85627	24106	-61521	88897	29850	-59047
	前週比 枚数増減 (枚)			5590	-90	-5680	-8240	-2868	5372	-11843	-6866	4977	3270	5744	2474
	前週比 枚数増減 (%)			5.58%	-0.27%	8.58%	-7.79%	-8.48%	-7.47%	-12.15%	-22.17%	-7.48%	3.82%	23.83%	-4.02%
EUR	89216	141267	52051	101211	148128	46917	99072	138739	39667	113034	136653	23619	101277	123149	21872
	前週比 枚数増減 (枚)			11995	6861	-5134	-2139	-9389	-7250	13962	-2086	-16048	-11757	-13504	-1747
	前週比 枚数増減 (%)			13.44%	4.86%	-9.86%	-2.11%	-6.34%	-15.45%	14.09%	-1.50%	-40.46%	-10.40%	-9.88%	-7.40%
GBP	33848	85158	51310	32765	87917	55152	40431	89100	48669	46105	86513	40408	37628	72563	34935
	前週比 枚数増減 (枚)			-1083	2759	3842	7666	1183	-6483	5674	-2587	-8261	-8477	-13950	-5473
	前週比 枚数増減 (%)			-3.20%	3.24%	7.49%	23.40%	1.35%	-11.75%	14.03%	-2.90%	-16.97%	-18.39%	-16.12%	-13.54%
AUD	90768	55646	-35122	97472	53366	-44106	109932	50392	-59540	99024	46629	-52395	82774	44616	-38158
	前週比 枚数増減 (枚)			6704	-2280	-8984	12460	-2974	-15434	-10908	-3763	7145	-16250	-2013	14237
	前週比 枚数増減 (%)			7.39%	-4.10%	25.58%	12.78%	-5.57%	34.99%	-9.92%	-7.47%	-12.00%	-16.41%	-4.32%	-27.17%
CAD	28968	26583	-2385	32473	25165	-7308	37104	25105	-11999	39840	20897	-18943	42040	16166	-25874
	前週比 枚数増減 (枚)			3505	-1418	-4923	4631	-60	-4691	2736	-4208	-6944	2200	-4731	-6931
	前週比 枚数増減 (%)			12.10%	-5.33%	206.42%	14.26%	-0.24%	64.19%	7.37%	-16.76%	57.87%	5.52%	-22.64%	36.59%
CHF	17478	9240	-8238	19859	10449	-9410	23990	14725	-9265	21297	14468	-6829	22674	15757	-6917
	前週比 枚数増減 (枚)			2381	1209	-1172	4131	4276	145	-2693	-257	2436	1377	1289	-88
	前週比 枚数増減 (%)			13.62%	13.08%	14.23%	20.80%	40.92%	-1.54%	-11.23%	-1.75%	-26.29%	6.47%	8.91%	1.29%
NZD	21472	17180	-4292	22674	17323	-5351	24459	17075	-7384	25306	16106	-9200	33573	24221	-9352
	前週比 枚数増減 (枚)			1202	143	-1059	1785	-248	-2033	847	-969	-1816	8267	8115	-152
	前週比 枚数増減 (%)			5.60%	0.83%	24.67%	7.87%	-1.43%	37.99%	3.46%	-5.67%	24.59%	32.67%	50.38%	1.65%
MXN	40518	87109	46591	43925	58334	14409	34602	53917	19315	35753	48173	12420	16149	61369	45220
	前週比 枚数増減 (枚)			3407	-28775	-32182	-9323	-4417	4906	1151	-5744	-6895	-19604	13196	32800
	前週比 枚数増減 (%)			8.41%	-33.03%	-69.07%	-21.22%	-7.57%	34.05%	3.33%	-10.65%	-35.70%	-54.83%	27.39%	264.09%
Total All 8	422388	456113	33725	456089	434522	-21567	467060	420025	-47035	465986	393545	-72441	425012	387691	-37321
	前週比 枚数増減 (枚)			33701	-21591	-55292	10971	-14497	-25468	-1074	-26480	-25406	-40974	-5854	35120
	前週比 枚数増減 (%)			7.98%	-4.73%	-163.95%	2.41%	-3.34%	118.09%	-0.23%	-6.30%	54.02%	-8.79%	-1.49%	-48.48%
Total 7 (MXN除く)	381870	369004	-12866	412164	376188	-35976	432458	366108	-66350	430233	345372	-84861	408863	326322	-82541
	前週比 枚数増減 (枚)			30294	7184	-23110	20294	-10080	-30374	-2225	-20736	-18511	-21370	-19050	2320
	前週比 枚数増減 (%)			7.9%	1.9%	179.6%	4.9%	-2.7%	84.4%	-0.5%	-5.7%	27.9%	-5.0%	-5.5%	-2.7%

### 直近5週 CFTC IMM主要7通貨の構成



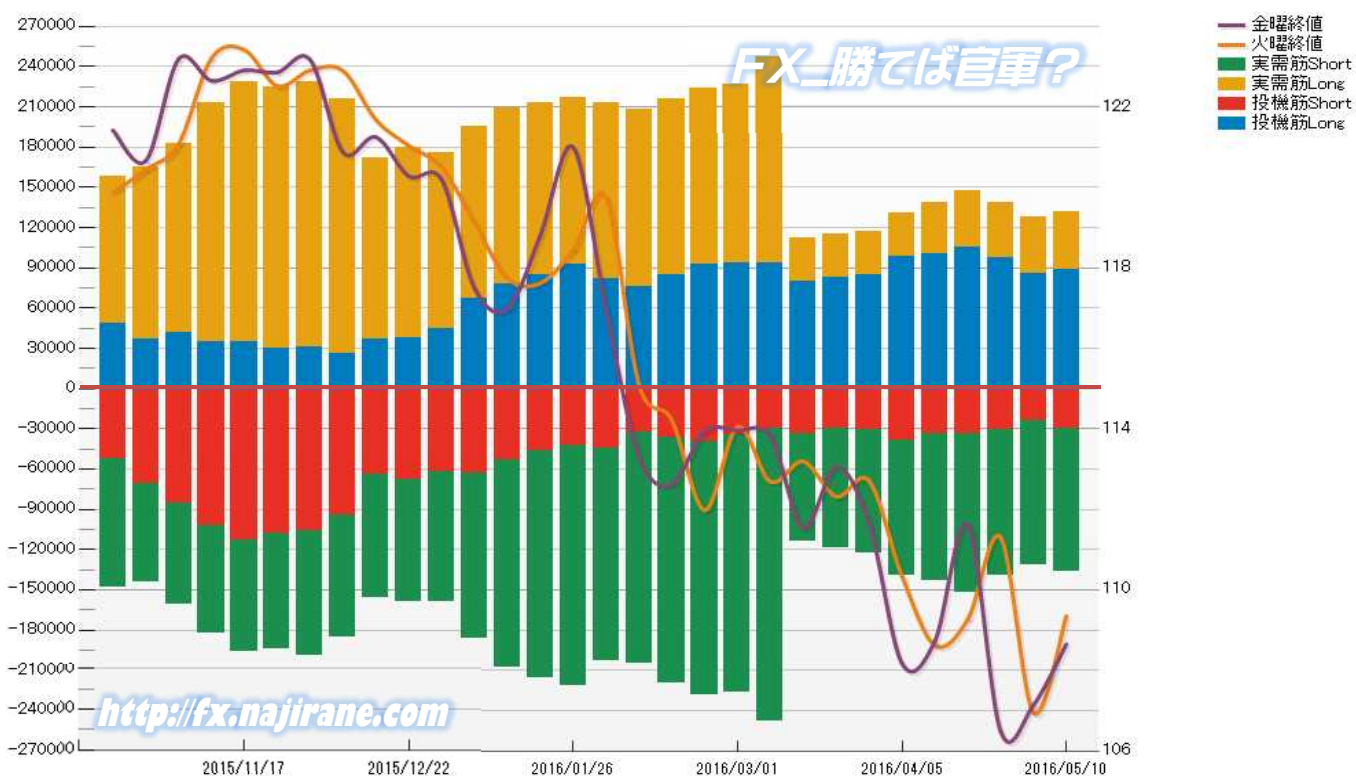


JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE  
FUTURES ONLY POSITIONS

Code-097741  
2016/05/13 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
2016/05/10	88897	29850	-59047	118747	43309	106603	63294	149912	132206	136453	4247	268659	109.35	108.65
2016/05/03	85627	24106	-61521	109733	41904	107399	65495	149303	127531	131505	3974	259036	106.95	107.14
2016/04/26	97470	30972	-66498	128442	40734	108419	67685	149153	138204	139391	1187	277595	111.30	106.48
2016/04/19	105710	33840	-71870	139550	41258	118087	76829	159345	146968	151927	4959	298895	109.27	111.62
2016/04/12	100120	33930	-66190	134050	38652	109410	70758	148062	138772	143340	4568	282112	108.62	108.73
2016/04/05	98130	38057	-60073	136187	32451	101508	69057	133959	130581	139565	8984	270146	110.34	108.17
2016/03/29	84870	30483	-54387	115353	32118	92081	59963	124199	116988	122564	5576	239552	112.71	111.65
2016/03/22	82812	29466	-53346	112278	32265	89776	57511	122041	115077	119242	4165	234319	112.32	113.06
2016/03/15	79426	33937	-45489	113363	32762	79738	46976	112500	112188	113675	1487	225863	113.19	111.54
2016/03/08	93867	29534	-64333	123401	153269	218579	65310	371848	247136	248113	977	495249	112.69	113.81
2016/03/01	94070	34445	-59625	128515	132993	191615	58622	324608	227063	226060	-1003	453123	114.05	113.96
2016/02/23	92376	39642	-52734	132018	131150	188392	57242	319542	223526	228034	4508	451560	111.98	113.94
2016/02/16	84518	36617	-47901	121135	131826	183285	51459	315111	216344	219902	3558	436246	114.22	112.63
2016/02/09	75811	32579	-43232	108390	131862	172663	40801	304525	207673	205242	-2431	412915	115.11	113.30
2016/02/02	82108	44863	-37245	126971	130736	157826	27090	288562	212844	202689	-10155	415533	119.75	116.97
2016/01/26	92628	42602	-50026	135230	124038	178679	54641	302717	216666	221281	4615	437947	118.45	121.00
2016/01/19	84485	46832	-37653	131317	128081	168498	40417	296579	212566	215330	2764	427896	117.62	118.81
2016/01/12	78385	53119	-25266	131504	130859	154704	23845	285563	209244	207823	-1421	417067	117.74	116.98
2016/01/05	67471	63368	-4103	130839	127747	123204	-4543	250951	195218	186572	-8646	381790	119.12	117.49
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

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

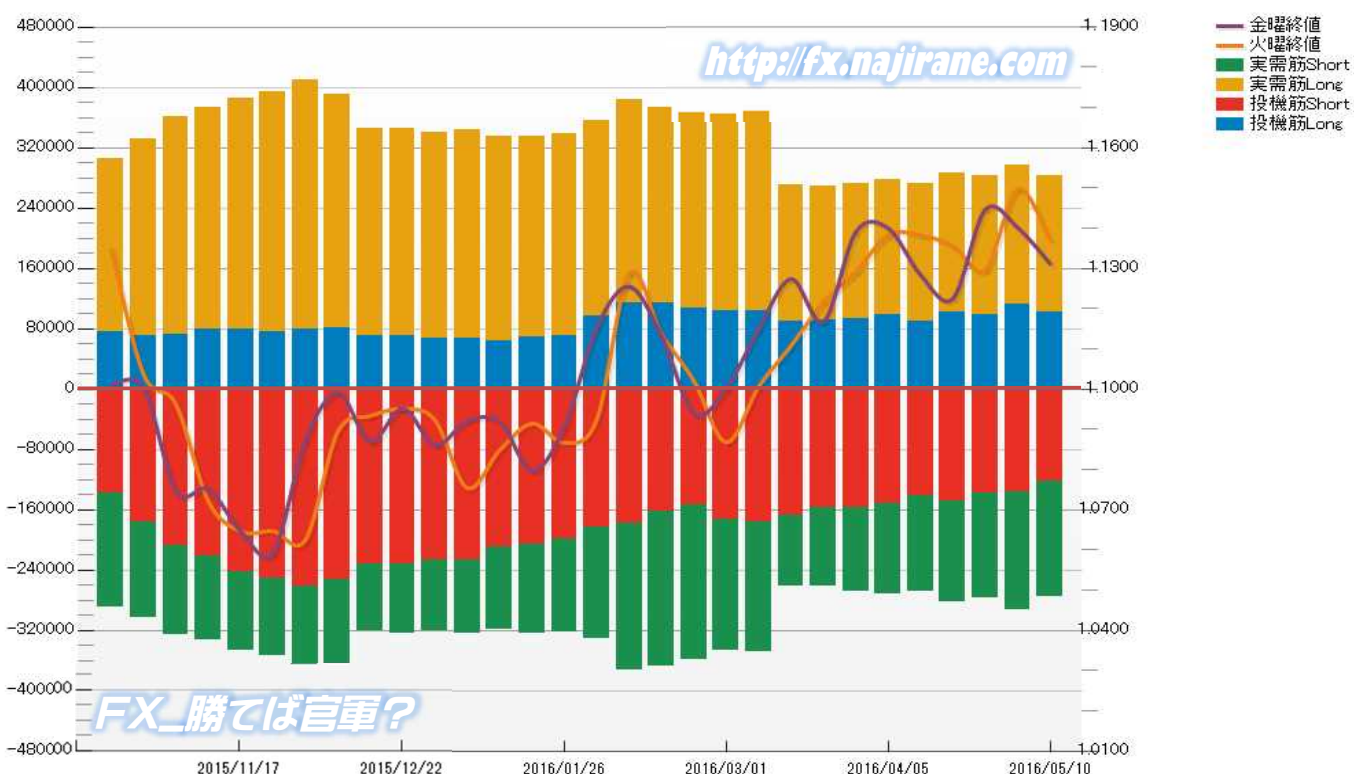


**EURO FX - CHICAGO MERCANTILE EXCHANGE  
FUTURES ONLY POSITIONS**

**Code-099741  
2016/05/13 公表値**

Date	投机筋集計				実需筋集計				投机筋+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
2016/05/10	101277	123149	21872	224426	181863	152379	-29484	334242	283140	275528	-7612	558668	1.1371	1.1312
2016/05/03	113034	136653	23619	249687	184524	156966	-27558	341490	297558	293619	-3939	591177	1.1497	1.1401
2016/04/26	99072	138739	39667	237811	182996	138270	-44726	321266	282068	277009	-5059	559077	1.1297	1.1446
2016/04/19	101211	148128	46917	249339	185459	133519	-51940	318978	286670	281647	-5023	568317	1.1356	1.1225
2016/04/12	89216	141267	52051	230483	182596	126793	-55803	309389	271812	268060	-3752	539872	1.1383	1.1284
2016/04/05	98014	151501	53487	249515	180268	120531	-59737	300799	278282	272032	-6250	550314	1.1384	1.1400
2016/03/29	93726	157537	63811	251263	178491	111140	-67351	289631	272217	268677	-3540	540894	1.1292	1.1391
2016/03/22	91334	157387	66053	248721	176950	103926	-73024	280876	268284	261313	-6971	529597	1.1217	1.1168
2016/03/15	90353	167908	77555	258261	180672	92859	-87813	273531	271025	260767	-10258	531792	1.1108	1.1274
2016/03/08	104165	176072	71907	280237	263377	173378	-89999	436755	367542	349450	-18092	716992	1.1006	1.1150
2016/03/01	103965	172506	68541	276471	260901	174403	-86498	435304	364866	346909	-17957	711775	1.0867	1.1002
2016/02/23	107566	154423	46857	261989	258954	205427	-53527	464381	366520	359850	-6670	726370	1.1020	1.0938
2016/02/16	113970	162175	48205	276145	258996	205232	-53764	464228	372966	367407	-5559	740373	1.1137	1.1132
2016/02/09	114607	177921	63314	292528	268586	194562	-74024	463148	383193	372483	-10710	755676	1.1288	1.1255
2016/02/02	96012	183085	87073	279097	259869	147872	-111997	407741	355881	330957	-24924	686838	1.0925	1.1153
2016/01/26	71446	198661	127215	270107	267012	124194	-142818	391206	338458	322855	-15603	661313	1.0866	1.0907
2016/01/19	69449	206464	137015	275913	265334	117867	-147467	383201	334783	324331	-10452	659114	1.0914	1.0798
2016/01/12	63162	209613	146451	272775	271543	109792	-161751	381335	334705	319405	-15300	654110	1.0848	1.0919
2016/01/05	66857	227500	160643	294357	276815	97443	-179372	374258	343672	324943	-18729	668615	1.0754	1.0921
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

**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>

EU Euro		取扱高			当日含む前5営業日計			参考レート	
Date	CALL	PUT	FUTURE	CALL	PUT	FUTURE	Open	Close	
2016/5/12 (木)	6404	7870	130246	35856	60191	682745	1.1427	1.1375	
2016/5/11 (水)	3751	8569	118357	47534	72778	724392	1.1371	1.1425	
2016/5/10 (火)	3171	9500	126124	52414	75094	797684	1.1382	1.1371	
2016/5/9 (月)	7408	7205	119051	70290	86979	902616	1.1397	1.1382	
2016/5/6 (金)	15122	27047	188967	83693	102882	932114	1.1404	1.1401	
2016/5/5 (木)	18082	20457	171893	96180	97984	986742	1.1485	1.1403	
2016/5/4 (水)	8631	10885	191649	97314	94935	985563	1.1497	1.1486	
2016/5/3 (火)	21047	21385	231056	98388	95232	974777	1.1527	1.1497	
2016/5/2 (月)	20811	23108	148549	90803	96878	907515	1.1461	1.1527	
2016/4/29 (金)	27609	22149	243595	75983	90515	868063	1.1354	1.1446	

AUS Dollar		取扱高			当日含む前5営業日計			参考レート	
Date	CALL	PUT	FUTURE	CALL	PUT	FUTURE	Open	Close	
2016/5/12 (木)	1726	2117	98319	11349	15315	497622	0.7377	0.7320	
2016/5/11 (水)	1789	1811	91280	12893	23957	489294	0.7372	0.7376	
2016/5/10 (火)	1919	2091	95469	14905	26145	511270	0.7314	0.7372	
2016/5/9 (月)	2420	2232	87358	16786	31495	587813	0.7364	0.7314	
2016/5/6 (金)	3495	7064	125196	16427	32817	572448	0.7465	0.7367	
2016/5/5 (木)	3270	10759	89991	13856	26540	538350	0.7459	0.7465	
2016/5/4 (水)	3801	3999	113256	12499	17555	554190	0.7483	0.7459	
2016/5/3 (火)	3800	7441	172012	12203	19243	591445	0.7665	0.7484	
2016/5/2 (月)	2061	3554	71993	9473	13709	502887	0.7609	0.7665	
2016/4/29 (金)	924	787	91098	8308	11057	490489	0.7630	0.7603	

CHE Franc		取扱高			当日含む前5営業日計			参考レート	
Date	CALL	PUT	FUTURE	CALL	PUT	FUTURE	Open	Close	
2016/5/12 (木)	32	23	16265	693	596	83526	1.0299	1.0301	
2016/5/11 (水)	92	0	13718	835	996	88970	1.0245	1.0299	
2016/5/10 (火)	244	360	17275	762	1289	93048	1.0295	1.0245	
2016/5/9 (月)	118	82	15190	970	1246	106418	1.0281	1.0295	
2016/5/6 (金)	207	131	21078	890	1553	107751	1.0330	1.0288	
2016/5/5 (木)	174	423	21709	899	1599	110527	1.0442	1.0331	
2016/5/4 (水)	19	293	17796	749	1963	106744	1.0473	1.0442	
2016/5/3 (火)	452	317	30645	1048	1802	104637	1.0473	1.0473	
2016/5/2 (月)	38	389	16523	706	1657	92504	1.0432	1.0472	
2016/4/29 (金)	216	177	23854	686	1268	90945	1.0346	1.0422	

JPN Yen		取扱高			当日含む前5営業日計			参考レート	
Date	CALL	PUT	FUTURE	CALL	PUT	FUTURE	Open	Close	
2016/5/12 (木)	3189	4091	97013	27009	27443	502128	108.46	109.04	
2016/5/11 (水)	2819	2850	84288	33268	27777	478686	109.35	108.47	
2016/5/10 (火)	4140	7962	100312	32991	31101	500255	108.49	109.35	
2016/5/9 (月)	3059	4603	102201	33512	36026	509448	107.21	108.49	
2016/5/6 (金)	13802	7937	118314	33804	35735	510817	107.27	107.14	
2016/5/5 (木)	9448	4425	73571	27461	34448	557547	107.03	107.27	
2016/5/4 (水)	2542	6174	105857	29539	37428	726705	106.91	107.03	
2016/5/3 (火)	4661	12887	109505	30853	36063	709418	106.41	106.95	
2016/5/2 (月)	3351	4312	103570	29075	29502	684693	106.33	106.41	
2016/4/29 (金)	7459	6650	165044	29129	28320	685985	108.11	106.48	

CAN Dollar		取扱高			当日含む前5営業日計			参考レート	
Date	CALL	PUT	FUTURE	CALL	PUT	FUTURE	Open	Close	
2016/5/12 (木)	1808	2133	67249	14032	12981	344606	0.7781	0.7787	
2016/5/11 (水)	2654	1817	64291	16167	14907	353317	0.7745	0.7780	
2016/5/10 (火)	2271	3257	58990	17858	18321	398664	0.7716	0.7745	
2016/5/9 (月)	2034	1995	67475	17881	18694	436673	0.7735	0.7716	
2016/5/6 (金)	5265	3779	86601	16621	18371	424680	0.7773	0.7742	
2016/5/5 (木)	3943	4059	75960	12612	15976	424033	0.7771	0.7773	
2016/5/4 (水)	4345	5231	109638	9788	15440	411359	0.7860	0.7771	
2016/5/3 (火)	2294	3630	96999	6093	11739	380295	0.7978	0.7859	
2016/5/2 (月)	774	1672	55482	5658	10081	336698	0.7972	0.7977	
2016/4/29 (金)	1256	1384	85954	5299	9244	335702	0.7969	0.7971	

NZL Dollar		取扱高			当日含む前5営業日計			参考レート	
Date	CALL	PUT	FUTURE	CALL	PUT	FUTURE	Open	Close	
2016/5/12 (木)	0	0	20786	0	0	103699	0.6818	0.6818	
2016/5/11 (水)	0	0	22819	0	0	103786	0.6797	0.6817	
2016/5/10 (火)	0	0	20138	0	0	109951	0.6765	0.6797	
2016/5/9 (月)	0	0	24407	0	0	118577	0.6829	0.6766	
2016/5/6 (金)	0	0	15636	0	0	112106	0.6882	0.6842	
2016/5/5 (木)	0	0	26951	0	0	108675	0.6882	0.6882	
2016/5/4 (水)	0	0	31445	0	0	117905	0.6918	0.6882	
2016/5/3 (火)	0	0	13667	0	0	119705	0.7019	0.6918	
2016/5/2 (月)	0	0	20976	0	0	104213	0.6983	0.7019	
2016/4/29 (金)	0	0	24866	0	0	102944	0.6963	0.6983	

MEX Peso		取扱高			当日含む前5営業日計			参考レート	
Date	CALL	PUT	FUTURE	CALL	PUT	FUTURE	Open	Close	
2016/5/12 (木)	0	0	50969	262	146	297768	5.5811	5.5639	
2016/5/11 (水)	22	7	49024	296	182	300360	5.5273	5.5650	
2016/5/10 (火)	50	45	53099	325	295	359809	5.5199	5.5641	
2016/5/9 (月)	95	26	65759	330	330	387019	5.6038	5.4981	
2016/5/6 (金)	95	68	78917	235	314	355911	5.5780	5.5954	
2016/5/5 (木)	34	36	53561	256	248	336866	5.6377	5.5960	
2016/5/4 (水)	51	120	108473	272	212	339108	5.6171	5.6184	
2016/5/3 (火)	55	80	80309	241	143	291997	5.7564	5.6782	
2016/5/2 (月)	0	10	34651	246	72	258751	5.8230	5.8118	
2016/4/29 (金)	116	2	59872	246	62	258315	5.8311	5.8126	





# 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 5					CADUSD 5					CHFUSD 5				
Date	Open	High	Low	Close	Date	Open	High	Low	Close	Date	Open	High	Low	Close
2016/05/13	0.7322	0.7324	0.7255	0.7268	2016/05/13	0.7787	0.7791	0.7718	0.7729	2016/05/13	1.0301	1.0307	1.0231	1.0257
2016/05/12	0.7377	0.7377	0.7310	0.7320	2016/05/12	0.7781	0.7830	0.7765	0.7787	2016/05/12	1.0299	1.0348	1.0282	1.0301
2016/05/11	0.7372	0.7401	0.7336	0.7376	2016/05/11	0.7745	0.7794	0.7727	0.7780	2016/05/11	1.0245	1.0310	1.0244	1.0299
2016/05/10	0.7314	0.7380	0.7300	0.7372	2016/05/10	0.7716	0.7747	0.7705	0.7745	2016/05/10	1.0295	1.0311	1.0243	1.0245
2016/05/09	0.7364	0.7385	0.7308	0.7314	2016/05/09	0.7735	0.7748	0.7683	0.7716	2016/05/09	1.0281	1.0325	1.0271	1.0295

CNYUSD 5					EURUSD 5					GBPUSD 5				
Date	Open	High	Low	Close	Date	Open	High	Low	Close	Date	Open	High	Low	Close
2016/05/13	0.1527	0.1529	0.1526	0.1528	2016/05/13	1.1375	1.1380	1.1283	1.1312	2016/05/13	1.4443	1.4453	1.4341	1.4368
2016/05/12	0.1532	0.1532	0.1528	0.1528	2016/05/12	1.1427	1.1429	1.1371	1.1375	2016/05/12	1.4445	1.4530	1.4407	1.4443
2016/05/11	0.1530	0.1536	0.1529	0.1530	2016/05/11	1.1371	1.1447	1.1370	1.1425	2016/05/11	1.4446	1.4485	1.4395	1.4445
2016/05/10	0.1529	0.1535	0.1528	0.1529	2016/05/10	1.1382	1.1409	1.1359	1.1371	2016/05/10	1.4408	1.4478	1.4389	1.4447
2016/05/09	0.1535	0.1536	0.1533	0.1533	2016/05/09	1.1397	1.1420	1.1376	1.1382	2016/05/09	1.4422	1.4480	1.4375	1.4408

JPYUSD 5					MXNUSD 5					NZDUSD 5				
Date	Open	High	Low	Close	Date	Open	High	Low	Close	Date	Open	High	Low	Close
2016/05/13	0.9171	0.9215	0.9130	0.9204	2016/05/13	0.0554	0.0555	0.0549	0.0550	2016/05/13	0.6818	0.6831	0.6756	0.6772
2016/05/12	0.9220	0.9240	0.9141	0.9171	2016/05/12	0.0558	0.0560	0.0554	0.0556	2016/05/12	0.6818	0.6848	0.6805	0.6818
2016/05/11	0.9145	0.9227	0.9145	0.9220	2016/05/11	0.0553	0.0559	0.0552	0.0556	2016/05/11	0.6797	0.6845	0.6780	0.6817
2016/05/10	0.9217	0.9236	0.9143	0.9145	2016/05/10	0.0552	0.0557	0.0549	0.0556	2016/05/10	0.6765	0.6826	0.6716	0.6797
2016/05/09	0.9328	0.9331	0.9208	0.9217	2016/05/09	0.0560	0.0560	0.0549	0.0550	2016/05/09	0.6829	0.6848	0.6761	0.6766

Nikkei 225 - Japonia (NIKKEI) 5					(ドル建て終値)		出来高	
Date	Open	High	Low	Close				
2016/05/13	16804.17	16804.17	16400.87	16412.21	150.86	1715832832	2501976500	
2016/05/12	16459.69	16658.07	16374.59	16646.34	152.82	1387442432	2067717000	
2016/05/11	16736.72	16814.64	16536.61	16579.01	152.65	1435424512	2128643200	
2016/05/10	16307.50	16587.63	16229.15	16565.19	152.11	1665010560	2372826500	
2016/05/09	16226.57	16292.86	16159.31	16216.03	150.64	1187841152	1718491000	
週4本値	16226.57	16814.64	16159.31	16412.21	150.86	(N225銘柄計)	(東証一部全体計)	

XAUUSD 5					
Date	Open	High	Low	Close	Volume
2016/05/13	1263.83	1276.55	1263.39	1273.90	0
2016/05/12	1277.84	1281.01	1262.11	1263.55	0
2016/05/11	1266.31	1279.18	1265.10	1277.28	0
2016/05/10	1264.41	1269.68	1257.42	1265.96	0
2016/05/09	1285.16	1287.83	1261.59	1264.09	0
週4本値	1285.16	1287.83	1257.42	1273.90	

Dow Jones Industrial - USA (DJIA) 5					出来高	
Date	Open	High	Low	Close		
2016/05/13	17711.12	17734.74	17512.48	17535.32	86647841	
2016/05/12	17722.01	17798.19	17625.38	17720.50	88564875	
2016/05/11	17919.03	17919.03	17711.05	17711.12	87388117	
2016/05/10	17726.66	17934.61	17726.66	17928.35	75792952	
2016/05/09	17743.85	17783.16	17668.38	17705.91	85591026	
週4本値	17743.85	17934.61	17512.48	17535.32	86647841	

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						
Date	Open	High	Low	Close	Volume	
2016/05/13	46.41	46.48	45.77	46.38	0	
2016/05/12	46.00	47.01	45.66	46.44	0	
2016/05/11	44.58	46.31	43.97	45.99	0	
2016/05/10	43.22	44.77	43.04	44.52	1264283	
2016/05/09	45.46	45.93	43.24	43.27	1399224	
週4本値	45.46	47.01	43.04	46.38		

USDJPY 5					EURJPY 5					GBPJPY 5				
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
2016/05/13	109.04	109.53	108.52	108.65	2016/05/13	124.04	124.13	122.76	122.90	2016/05/13	157.49	157.64	155.98	156.10
2016/05/12	108.46	109.39	108.23	109.04	2016/05/12	123.94	124.65	123.69	124.04	2016/05/12	156.67	158.47	156.27	157.50
2016/05/11	109.35	109.35	108.37	108.47	2016/05/11	124.33	124.33	123.60	123.93	2016/05/11	157.96	157.97	156.42	156.67
2016/05/10	108.49	109.38	108.28	109.35	2016/05/10	123.48	124.45	123.28	124.34	2016/05/10	156.32	158.00	156.07	157.97
2016/05/09	107.21	108.60	107.17	108.49	2016/05/09	122.19	123.71	122.14	123.48	2016/05/09	154.61	156.44	154.44	156.32

USDJPY Weekly 28					EURJPY Weekly 28					GBPJPY Weekly 28				
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
2016/05/13	107.21	109.53	107.17	108.65	2016/05/13	122.19	124.65	122.14	122.90	2016/05/13	154.61	158.47	154.44	156.10
2016/05/06	106.33	107.48	105.55	107.14	2016/05/06	121.87	123.52	121.50	122.16	2016/05/06	155.19	156.66	153.66	154.59
2016/04/29	111.79	111.88	106.28	106.48	2016/04/29	125.47	126.46	121.68	121.88	2016/04/29	161.63	162.82	155.32	155.56
2016/04/22	108.17	111.81	107.84	111.62	2016/04/22	122.19	125.51	121.72	125.30	2016/04/22	153.51	161.18	152.53	160.87
2016/04/15	108.09	109.73	107.64	108.73	2016/04/15	123.30	124.00	122.63	122.68	2016/04/15	152.67	155.76	151.99	154.35

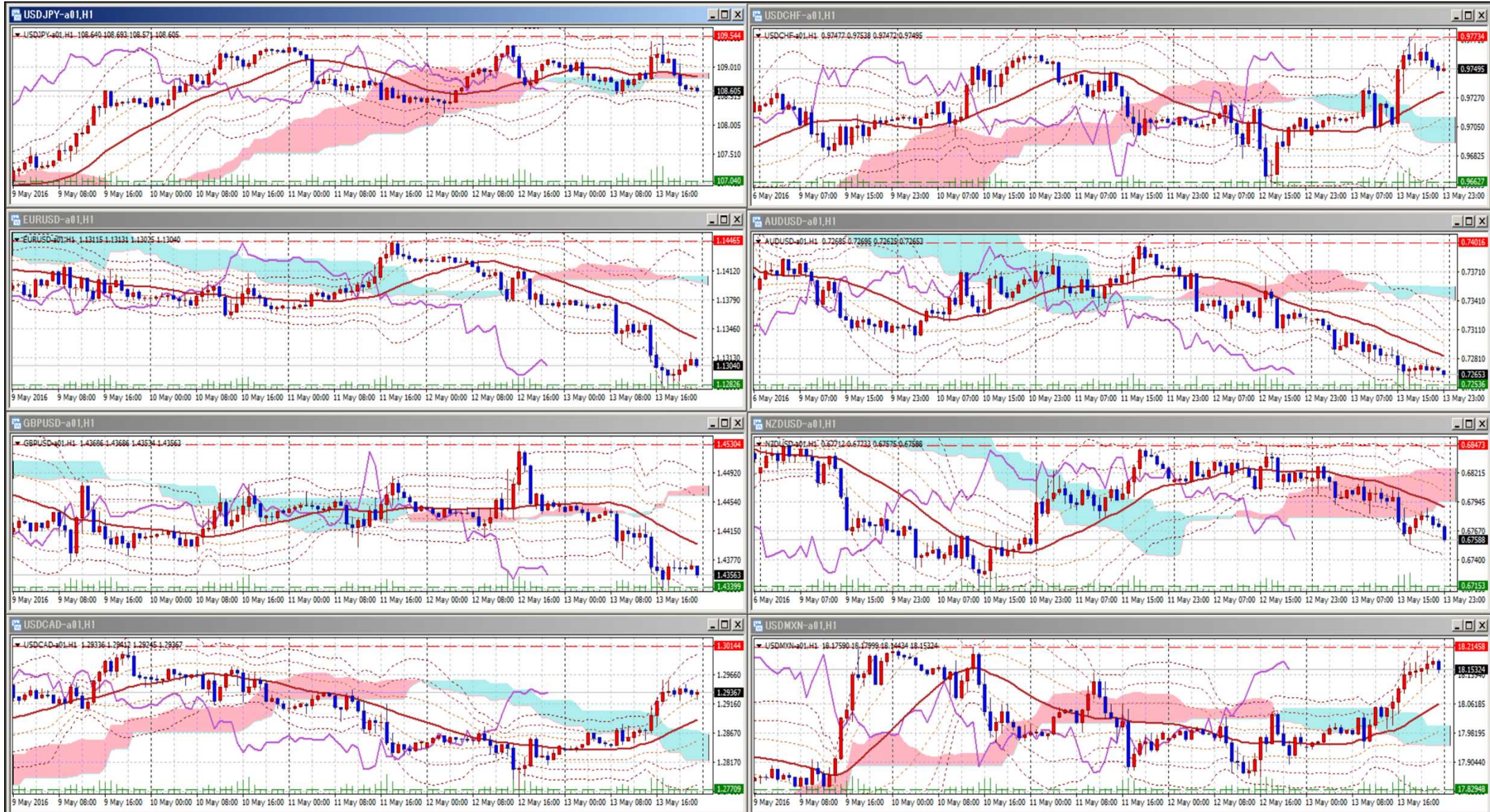


# 先週のIMM取り扱い対ドル8通貨チャート

※ 赤点線は週最高値/青天線は週最低値、BB中心線はSMA21

2016/05/09 ~ 2016/05/13

Chart by OANDA Japan MetaTrader4



Pivot Maker Ver 3.0 by FX\_勝てば官軍?

<http://fx.najirane.com>