

JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE

Code-097741

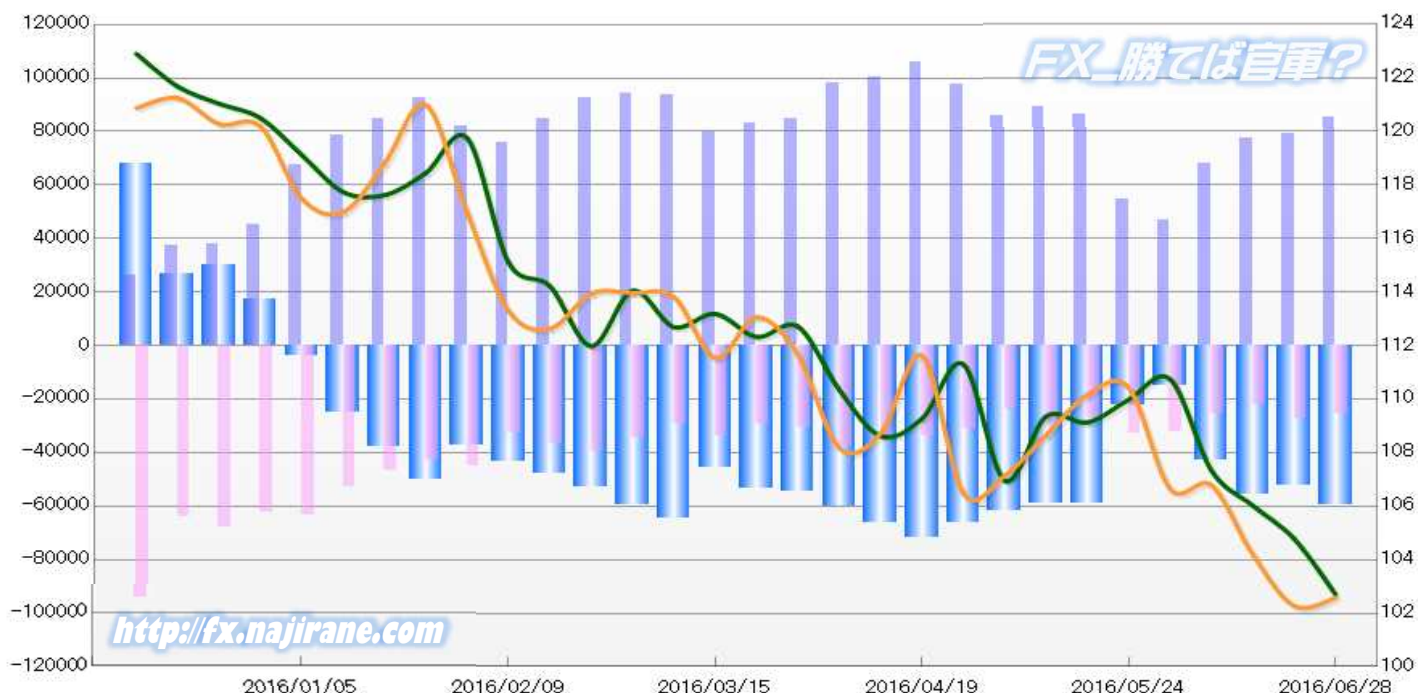
2016/01/05 ~ 2016/06/28

2016/07/01 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(%)		
2016/06/28	85493	6095	7.7%	25743	-1359	-5.0%	-59750	7454	14.3%	111236	4736	4.4%	102.71	102.57
2016/06/21	79398	1695	2.2%	27102	5089	23.1%	-52296	-3394	-6.1%	106500	6784	6.8%	104.78	102.27
2016/06/14	77703	9466	13.9%	22013	-3371	-13.3%	-55690	12837	30.0%	99716	6095	6.5%	106.02	104.19
2016/06/07	68237	21273	45.3%	25384	-6743	-21.0%	-42853	28016	188.8%	93621	14530	18.4%	107.33	106.78
2016/05/31	46964	-7828	-14.3%	32127	-606	-1.9%	-14837	-7222	-32.7%	79091	-8434	-9.6%	110.74	106.64
2016/05/24	54792	-31373	-36.4%	32733	5487	20.1%	-22059	-36860	-62.6%	87525	-25886	-22.8%	109.98	110.42
2016/05/17	86165	-2732	-3.1%	27246	-2604	-8.7%	-58919	-128	-0.2%	113411	-5336	-4.5%	109.13	110.16
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			63368			-4103			130839			119.12	117.49

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)



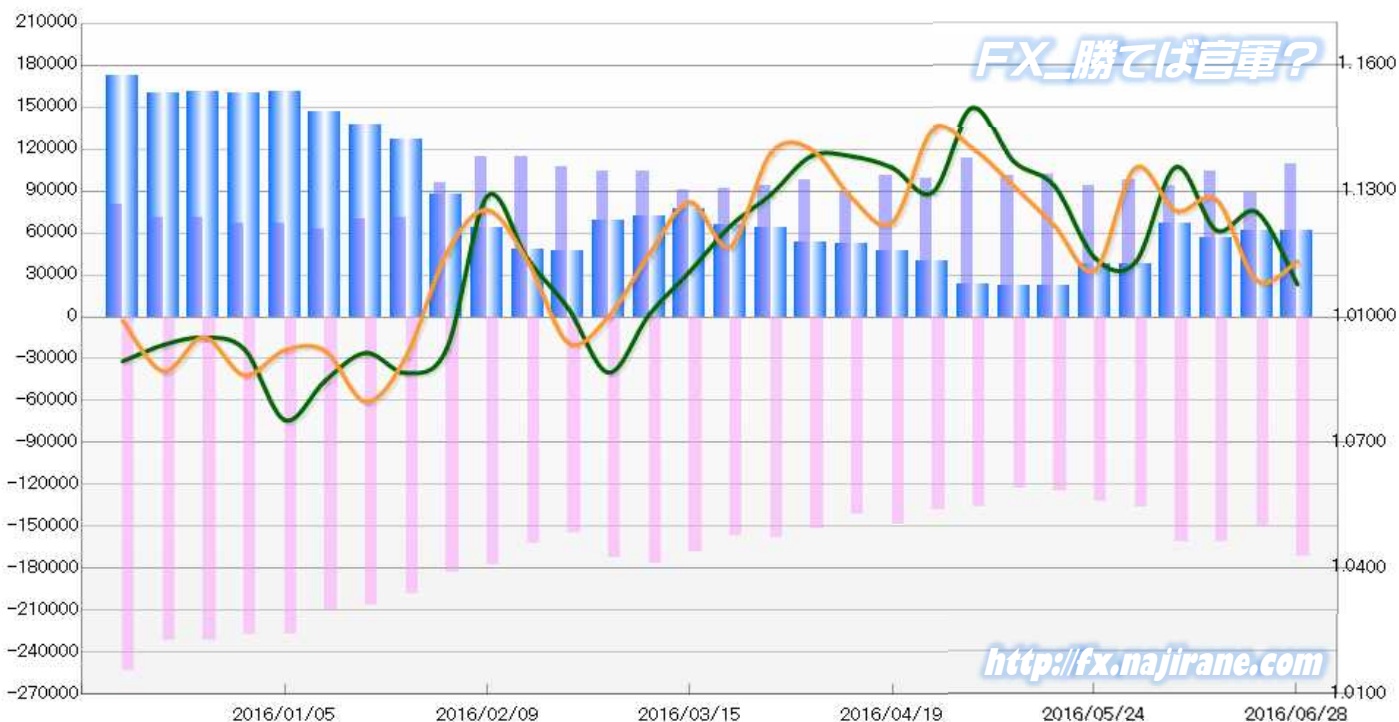
**EURO FX - CHICAGO MERCANTILE EXCHANGE**  
**2016/01/05 ~ 2016/06/28**

**Code-099741**  
**2016/07/01 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			
2016/06/28	109580	20941	23.6%	171514	21529	14.4%	61934	588	1.0%	281094	42470	17.8%	1.1078	1.1132
2016/06/21	88639	-15871	-15.2%	149985	-11014	-6.8%	61346	4857	8.6%	238624	-26885	-10.1%	1.1250	1.1087
2016/06/14	104510	11018	11.8%	160999	395	0.2%	56489	-10623	-15.8%	265509	11413	4.5%	1.1207	1.1280
2016/06/07	93492	-4726	-4.8%	160604	24732	18.2%	67112	29458	78.2%	254096	20006	8.5%	1.1357	1.1253
2016/05/31	98218	4263	4.5%	135872	4022	3.1%	37654	-241	-0.6%	234090	8285	3.7%	1.1130	1.1356
2016/05/24	93955	-7768	-7.6%	131850	7540	6.1%	37895	15308	67.8%	225805	-228	-0.1%	1.1141	1.1111
2016/05/17	101723	446	0.4%	124310	1161	0.9%	22587	715	3.3%	226033	1607	0.7%	1.1313	1.1218
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			227500			160643			294357			1.0754	1.0921

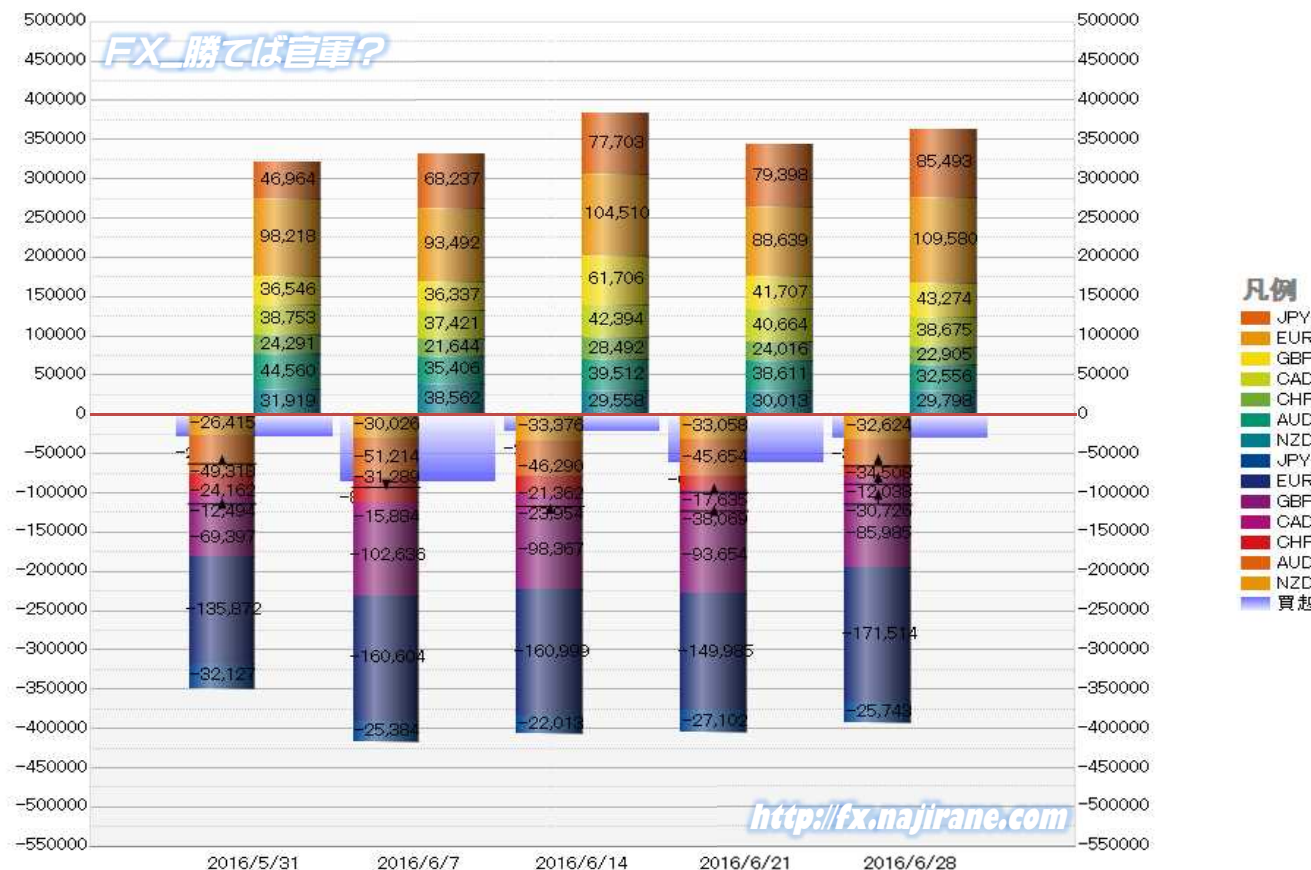
**EURO FX - CHICAGO MERCANTILE EXCHANGE**  
**FUTURES ONLY POSITIONS**

— 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)



	2016/05/31			2016/06/07			2016/06/14			2016/06/21			2016/06/28		
	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	46964	32127	-14837	68237	25384	-42853	77703	22013	-55690	79398	27102	-52296	85493	25743	-59750
	前週比 枚数増減 (枚)			21273	-6743	28016	9466	-3371	12837	1695	5089	-3394	6095	-1359	7454
	前週比 枚数増減 (%)			45.30%	-20.99%	188.83%	13.87%	-13.28%	29.96%	2.18%	23.12%	-6.09%	7.68%	-5.01%	14.25%
EUR	98218	135872	37654	93492	160604	67112	104510	160999	56489	88639	149985	61346	109580	171514	61934
	前週比 枚数増減 (枚)			-4726	24732	29458	11018	395	-10623	-15871	-11014	4857	20941	21529	588
	前週比 枚数増減 (%)			-4.81%	18.20%	78.23%	11.78%	0.25%	-15.83%	-15.19%	-6.84%	8.60%	23.63%	14.35%	0.96%
GBP	36546	69397	32851	36337	102636	66299	61706	98367	36661	41707	93654	51947	43274	85985	42711
	前週比 枚数増減 (枚)			-209	33239	33448	25369	-4269	-29638	-19999	-4713	15286	1567	-7669	-9236
	前週比 枚数増減 (%)			-0.57%	47.90%	101.82%	69.82%	-4.16%	-44.70%	-32.41%	-4.79%	41.70%	3.76%	-8.19%	-17.78%
AUD	44560	49318	4758	35406	51214	15808	39512	46290	6778	38611	45654	7043	32556	34508	1952
	前週比 枚数増減 (枚)			-9154	1896	11050	4106	-4924	-9030	-901	-636	265	-6055	-11146	-5091
	前週比 枚数増減 (%)			-20.54%	3.84%	232.24%	11.60%	-9.61%	-57.12%	-2.28%	-1.37%	3.91%	-15.68%	-24.41%	-72.28%
CAD	38753	12494	-26259	37421	15884	-21537	42394	23954	-18440	40664	38069	-2595	38675	30726	-7949
	前週比 枚数増減 (枚)			-1332	3390	-4722	4973	8070	-3097	-1730	14115	-15845	-1989	-7343	5354
	前週比 枚数増減 (%)			-3.44%	27.13%	-17.98%	13.29%	50.81%	-14.38%	-4.08%	58.93%	-85.93%	-4.89%	-19.29%	206.32%
CHF	24291	24162	-129	21644	31289	9645	28492	21362	-7130	24016	17635	-6381	22905	12038	-10867
	前週比 枚数増減 (枚)			-2647	7127	9516	6848	-9927	-2515	-4476	-3727	-749	-1111	-5597	4486
	前週比 枚数増減 (%)			-10.90%	29.50%	-7576.74%	31.64%	-31.73%	-173.92%	-15.71%	-17.45%	-10.50%	-4.63%	-31.74%	70.30%
NZD	31919	26415	-5504	38562	30026	-8536	29558	33376	3818	30013	33058	3045	29798	32624	2826
	前週比 枚数増減 (枚)			6643	3611	3032	-9004	3350	-4718	455	-318	-773	-215	-434	-219
	前週比 枚数増減 (%)			20.81%	13.67%	55.09%	-23.35%	11.16%	-144.73%	1.54%	-0.95%	-20.25%	-0.72%	-1.31%	-7.19%
MXN	20193	75808	55615	22389	81698	59309	16894	82513	65619	13509	82389	68880	13390	78717	65327
	前週比 枚数増減 (枚)			2196	5890	3694	-5495	815	6310	-3385	-124	3261	-119	-3672	-3553
	前週比 枚数増減 (%)			10.88%	7.77%	6.64%	-24.54%	1.00%	10.64%	-20.04%	-0.15%	4.97%	-0.88%	-4.46%	-5.16%
Total All 8	341444	425593	84149	353488	498735	145247	400769	488874	88105	356557	487546	130989	375671	471855	96184
	前週比 枚数増減 (枚)			12044	73142	61098	47281	-9861	-57142	-44212	-1328	42884	19114	-15691	-34805
	前週比 枚数増減 (%)			3.53%	17.19%	72.61%	13.38%	-1.98%	-39.34%	-11.03%	-0.27%	48.67%	5.36%	-3.22%	-26.57%
Total 7 (MXN除く)	321251	349785	28534	331099	417037	85938	383875	406361	22486	343048	405157	62109	362281	393138	30857
	前週比 枚数増減 (枚)			9848	67252	57404	52776	-10676	-63452	-40827	-1204	39623	19233	-12019	-31252
	前週比 枚数増減 (%)			3.1%	19.2%	201.2%	15.9%	-2.6%	-73.8%	-10.6%	-0.3%	176.2%	5.6%	-3.0%	-50.3%

### 直近5週 CFTC IMM主要7通貨の構成

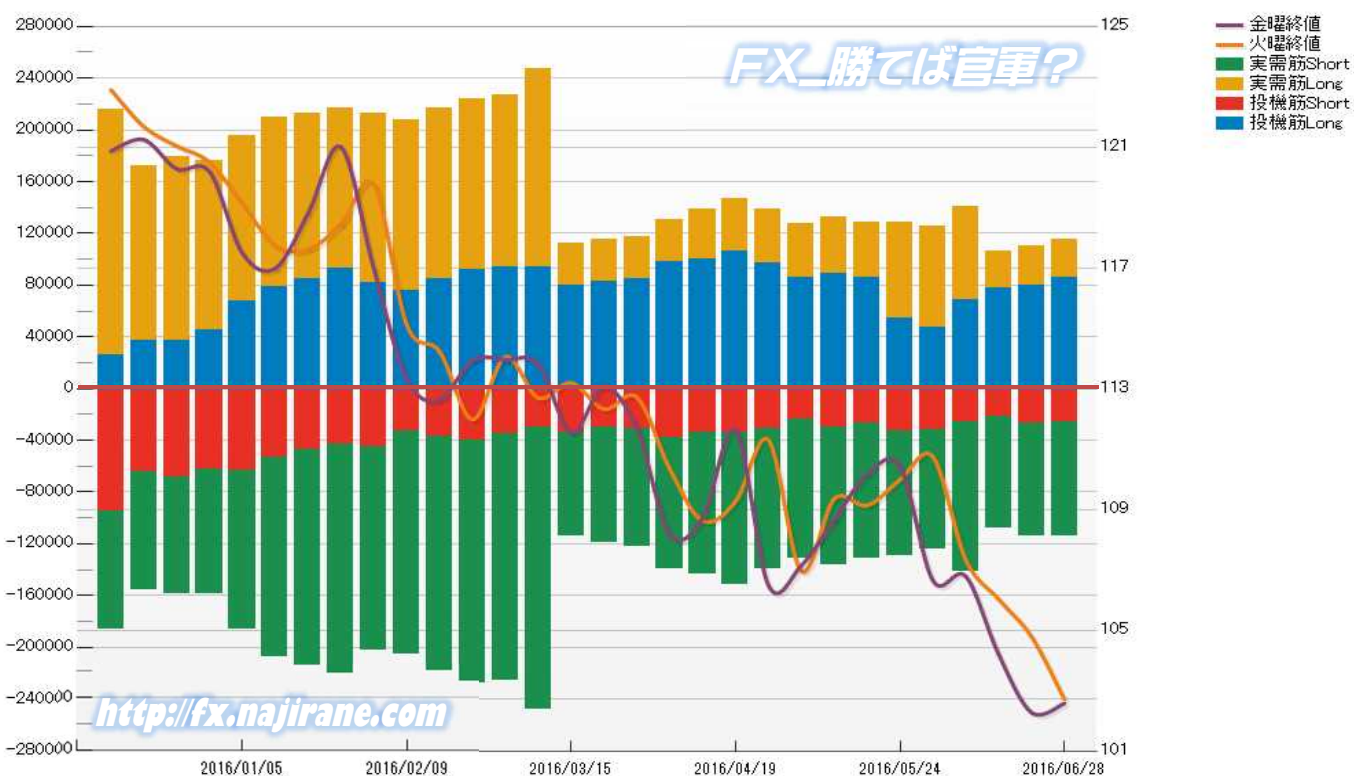


JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE  
FUTURES ONLY POSITIONS

Code-097741  
2016/07/01 公表値

Date	投机筋集計				実需筋集計				投机筋+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
2016/06/28	85493	25743	-59750	111236	30249	88316	58067	118565	115742	114059	-1683	229801	102.71	102.57
2016/06/21	79398	27102	-52296	106500	30450	86992	56542	117442	109848	114094	4246	223942	104.78	102.27
2016/06/14	77703	22013	-55690	99716	28678	86062	57384	114740	106381	108075	1694	214456	106.02	104.19
2016/06/07	68237	25384	-42853	93621	72616	116477	43861	189093	140853	141861	1008	282714	107.33	106.78
2016/05/31	46964	32127	-14837	79091	78749	92275	13526	171024	125713	124402	-1311	250115	110.74	106.64
2016/05/24	54792	32733	-22059	87525	73603	96638	23035	170241	128395	129371	976	257766	109.98	110.42
2016/05/17	86165	27246	-58919	113411	41969	104408	62439	146377	128134	131654	3520	259788	109.13	110.16
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

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

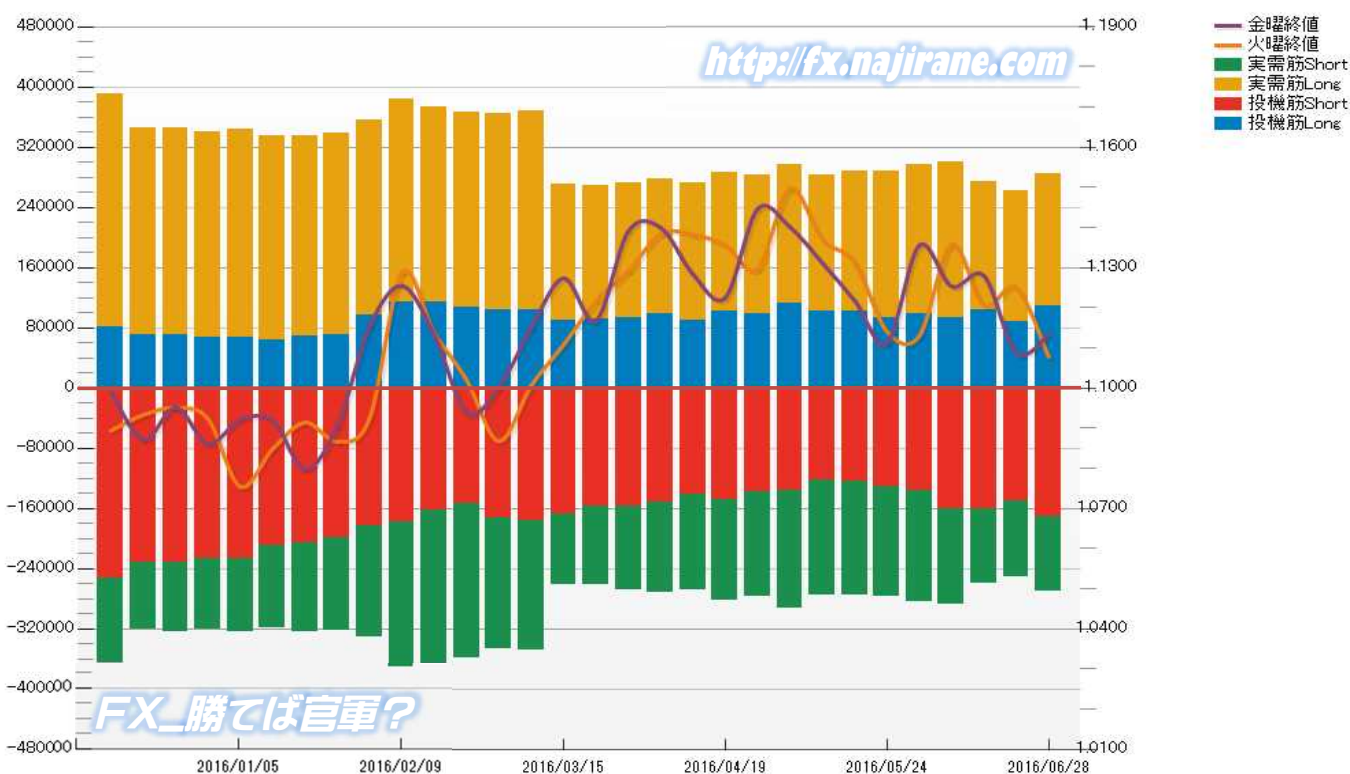


**EURO FX - CHICAGO MERCANTILE EXCHANGE  
FUTURES ONLY POSITIONS**

**Code-099741  
2016/07/01 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
2016/06/28	109580	171514	61934	281094	175747	99094	-76653	274841	285327	270608	-14719	555935	1.1078	1.1132
2016/06/21	88639	149985	61346	238624	174231	100833	-73398	275064	262870	250818	-12052	513688	1.1250	1.1087
2016/06/14	104510	160999	56489	265509	168953	98248	-70705	267201	273463	259247	-14216	532710	1.1207	1.1280
2016/06/07	93492	160604	67112	254096	207448	127910	-79538	335358	300940	288514	-12426	589454	1.1357	1.1253
2016/05/31	98218	135872	37654	234090	198726	148012	-50714	346738	296944	283884	-13060	580828	1.1130	1.1356
2016/05/24	93955	131850	37895	225805	193758	145257	-48501	339015	287713	277107	-10606	564820	1.1141	1.1111
2016/05/17	101723	124310	22587	226033	186065	151949	-34116	338014	287788	276259	-11529	564047	1.1313	1.1218
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

**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	
2016/6/30 (木)	10594	15847	220370	72384	92109	1133536	1.1127	1.1103	
2016/6/29 (水)	11519	12909	155884	69706	92341	1072977	1.1078	1.1127	
2016/6/28 (火)	13471	17605	150102	63776	89985	1045156	1.1022	1.1078	
2016/6/27 (月)	20396	20473	218871	56750	79793	1041103	1.1038	1.1021	
2016/6/24 (金)	16404	25275	388309	44059	80834	964594	1.1418	1.1087	
2016/6/23 (木)	7916	16079	159811	39450	75562	724543	1.1333	1.1418	
2016/6/22 (水)	5589	10553	128063	52640	104266	817576	1.1250	1.1333	
2016/6/21 (火)	6445	7413	146049	57653	115737	854340	1.1312	1.1250	
2016/6/20 (月)	7705	21514	142362	64530	137936	884615	1.1318	1.1312	
2016/6/17 (金)	11795	20003	148258	64935	136148	904424	1.1231	1.1280	

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	
2016/6/30 (木)	2585	3448	123113	10156	14154	639342	0.7444	0.7443	
2016/6/29 (水)	1603	2182	95660	8596	17208	608019	0.7389	0.7444	
2016/6/28 (火)	1493	1585	90308	7479	15341	586590	0.7340	0.7389	
2016/6/27 (月)	2344	3394	117434	6746	14811	585936	0.7425	0.7339	
2016/6/24 (金)	2131	3545	212827	5991	13055	548585	0.7625	0.7465	
2016/6/23 (木)	1025	6502	91790	5988	12562	413000	0.7520	0.7625	
2016/6/22 (水)	486	315	74231	8024	12294	466176	0.7455	0.7520	
2016/6/21 (火)	760	1055	89654	10512	16712	496786	0.7457	0.7455	
2016/6/20 (月)	1589	1638	80083	11367	18819	503520	0.7428	0.7457	
2016/6/17 (金)	2128	3052	77242	11853	19043	510956	0.7370	0.7397	

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	
2016/6/30 (木)	185	95	23705	646	704	114703	1.0210	1.0242	
2016/6/29 (水)	173	115	14091	813	614	115005	1.0202	1.0210	
2016/6/28 (火)	145	360	15007	653	562	122465	1.0227	1.0202	
2016/6/27 (月)	63	40	25139	672	319	131446	1.0277	1.0230	
2016/6/24 (金)	80	94	36761	615	300	126334	1.0381	1.0267	
2016/6/23 (木)	352	5	24007	605	378	111876	1.0429	1.0381	
2016/6/22 (水)	13	63	21551	457	458	128780	1.0390	1.0429	
2016/6/21 (火)	164	117	23988	446	565	130760	1.0396	1.0391	
2016/6/20 (月)	6	21	20027	357	460	129539	1.0384	1.0396	
2016/6/17 (金)	70	172	22303	499	528	132488	1.0363	1.0418	

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	
2016/6/30 (木)	2184	5393	113319	21572	27462	742591	102.90	103.30	
2016/6/29 (水)	3970	5198	87815	21636	32780	762220	102.71	102.90	
2016/6/28 (火)	3564	5933	103903	22849	30864	749845	101.91	102.71	
2016/6/27 (月)	7215	5069	145922	26350	36778	766733	101.85	101.91	
2016/6/24 (金)	4639	5869	291632	29553	38220	734185	106.58	102.27	
2016/6/23 (木)	2248	10711	132948	27660	34824	572431	104.81	106.59	
2016/6/22 (水)	5183	3282	75440	34864	32371	700008	104.78	104.81	
2016/6/21 (火)	7065	11847	120791	37516	35574	747243	103.98	104.78	
2016/6/20 (月)	10418	6511	113374	39016	29620	765972	104.73	103.97	
2016/6/17 (金)	2746	2473	129878	32088	26216	812344	104.32	104.19	

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	
2016/6/30 (木)	1496	2218	70463	7773	10901	336799	0.7725	0.7722	
2016/6/29 (水)	630	1185	51207	7029	9337	330258	0.7676	0.7726	
2016/6/28 (火)	962	1226	54256	7276	9334	334138	0.7644	0.7677	
2016/6/27 (月)	2303	4019	62189	6967	9064	323785	0.7672	0.7644	
2016/6/24 (金)	2382	2253	98684	6073	5934	312577	0.7849	0.7693	
2016/6/23 (木)	752	654	63922	6132	4846	270141	0.7803	0.7849	
2016/6/22 (水)	877	1182	55087	7490	10504	288491	0.7804	0.7804	
2016/6/21 (火)	653	956	43903	9764	12240	296078	0.7811	0.7804	
2016/6/20 (月)	1409	889	50981	10937	13614	309041	0.7784	0.7809	
2016/6/17 (金)	2441	1165	56248	10334	14514	325927	0.7716	0.7764	

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	
2016/6/30 (木)	0	0	16699	0	0	104078	0.7108	0.7130	
2016/6/29 (水)	0	0	15103	0	0	103627	0.7055	0.7110	
2016/6/28 (火)	0	0	21888	0	0	105545	0.6996	0.7055	
2016/6/27 (月)	0	0	29961	0	0	109492	0.7075	0.6996	
2016/6/24 (金)	0	0	19976	0	0	104797	0.7247	0.7118	
2016/6/23 (木)	0	0	18617	0	0	88059	0.7176	0.7247	
2016/6/22 (水)	0	0	19050	0	0	94947	0.7124	0.7176	
2016/6/21 (火)	0	0	17193	0	0	94833	0.7109	0.7123	
2016/6/20 (月)	0	0	13223	0	0	97981	0.7071	0.7109	
2016/6/17 (金)	0	0	26864	0	0	98537	0.7054	0.7066	

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	
2016/6/30 (木)	131	159	64533	693	971	246188	5.4072	5.4642	
2016/6/29 (水)	85	74	34999	641	812	222913	5.3490	5.4018	
2016/6/28 (火)	87	270	40001	578	775	221903	5.2768	5.3156	
2016/6/27 (月)	317	448	36089	596	624	211065	5.2861	5.2144	
2016/6/24 (金)	73	20	70566	329	367	207469	5.2650	5.2760	
2016/6/23 (木)	79	0	41258	256	357	169491	5.4740	5.4807	
2016/6/22 (水)	22	37	33989	197	357	176081	5.3513	5.4070	
2016/6/21 (火)	105	119	29163	180	331	180078	5.3885	5.3656	
2016/6/20 (月)	50	191	32493	95	220	193148	5.3622	5.3581	
2016/6/17 (金)	0	10	32588	176	218	203520	5.2929	5.3121	



# 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
2016/07/01	0.7443	0.7503	0.7438	0.7493	2016/07/01	0.7723	0.7772	0.7707	0.7746	2016/07/01	1.0242	1.0298	1.0224	1.0268
2016/06/30	0.7444	0.7473	0.7372	0.7443	2016/06/30	0.7725	0.7743	0.7683	0.7722	2016/06/30	1.0210	1.0277	1.0183	1.0242
2016/06/29	0.7389	0.7456	0.7382	0.7444	2016/06/29	0.7676	0.7733	0.7667	0.7726	2016/06/29	1.0202	1.0225	1.0180	1.0210
2016/06/28	0.7340	0.7415	0.7334	0.7389	2016/06/28	0.7644	0.7712	0.7629	0.7676	2016/06/28	1.0227	1.0242	1.0165	1.0202
2016/06/27	0.7425	0.7451	0.7325	0.7339	2016/06/27	0.7672	0.7695	0.7622	0.7644	2016/06/27	1.0277	1.0302	1.0184	1.0230

CNYUSD 5					EURUSD 5					GBPUSD 5				
Date	Open	High	Low	Close	Date	Open	High	Low	Close	Date	Open	High	Low	Close
2016/07/01	0.1499	0.1500	0.1498	0.1498	2016/07/01	1.1103	1.1169	1.1072	1.1132	2016/07/01	1.3288	1.3350	1.3245	1.3280
2016/06/30	0.1503	0.1503	0.1493	0.1500	2016/06/30	1.1127	1.1154	1.1025	1.1103	2016/06/30	1.3451	1.3496	1.3207	1.3288
2016/06/29	0.1498	0.1502	0.1496	0.1501	2016/06/29	1.1078	1.1130	1.1049	1.1127	2016/06/29	1.3331	1.3531	1.3289	1.3451
2016/06/28	0.1497	0.1498	0.1496	0.1497	2016/06/28	1.1022	1.1110	1.1010	1.1078	2016/06/28	1.3229	1.3419	1.3217	1.3329
2016/06/27	0.1504	0.1505	0.1497	0.1498	2016/06/27	1.1038	1.1083	1.0971	1.1021	2016/06/27	1.3415	1.3484	1.3123	1.3228

JPYUSD 5					MXNUSD 5					NZDUSD 5				
Date	Open	High	Low	Close	Date	Open	High	Low	Close	Date	Open	High	Low	Close
2016/07/01	0.9682	0.9761	0.9680	0.9749	2016/07/01	0.0546	0.0552	0.0543	0.0545	2016/07/01	0.7130	0.7198	0.7121	0.7161
2016/06/30	0.9718	0.9767	0.9672	0.9680	2016/06/30	0.0541	0.0549	0.0538	0.0546	2016/06/30	0.7108	0.7141	0.7058	0.7130
2016/06/29	0.9736	0.9787	0.9707	0.9718	2016/06/29	0.0535	0.0541	0.0534	0.0540	2016/06/29	0.7055	0.7137	0.7046	0.7110
2016/06/28	0.9813	0.9845	0.9724	0.9736	2016/06/28	0.0528	0.0533	0.0527	0.0532	2016/06/28	0.6996	0.7086	0.6987	0.7055
2016/06/27	0.9818	0.9859	0.9758	0.9813	2016/06/27	0.0529	0.0529	0.0520	0.0521	2016/06/27	0.7075	0.7114	0.6981	0.6996

Nikkei 225 - Japonia (NIKKEI) 5						
Date	Open	High	Low	Close	(ドル建て終値)	出来高
2016/07/01	15698.02	15765.00	15635.57	15682.48	152.93	1199040640
2016/06/30	15752.71	15781.69	15575.92	15575.92	151.68	1507293568
2016/06/29	15523.35	15626.66	15398.31	15566.83	151.98	1473583360
2016/06/28	15094.71	15443.82	14987.79	15323.14	149.89	1809145344
2016/06/27	15153.08	15323.95	15061.66	15309.21	150.13	1619250176
週4本値	15153.08	15781.69	14987.79	15682.48	152.93	(N225銘柄計) (東証一部全体計)

XAUUSD 5					
Date	Open	High	Low	Close	Volume
2016/07/01	1322.32	1344.81	1320.92	1343.61	0
2016/06/30	1317.99	1324.32	1313.27	1321.94	0
2016/06/29	1310.75	1327.87	1310.75	1319.52	0
2016/06/28	1325.08	1326.45	1305.81	1311.50	0
2016/06/27	1320.17	1335.66	1317.98	1324.33	0
週4本値	1320.17	1344.81	1305.81	1343.61	

Dow Jones Industrial - USA (DJIA) 5					
Date	Open	High	Low	Close	出来高
2016/07/01	17924.24	18002.38	17916.91	17949.37	82158340
2016/06/30	17712.76	17930.61	17711.80	17929.99	133029369
2016/06/29	17456.02	17704.51	17456.02	17694.68	106375595
2016/06/28	17190.51	17409.72	17190.51	17409.72	112190019
2016/06/27	17355.21	17355.21	17063.08	17140.24	138739383
週4本値	17355.21	18002.38	17063.08	17949.37	82158340

Historical Data by **Stooq**  
 Historical Data by **MarketNewsline**  
 Arrangement by **FX\_勝てば官軍?**

Crude Light Oil 5						
Date	Open	High	Low	Close	Volume	
2016/07/01	48.34	49.27	47.91	49.27	0	
2016/06/30	49.54	49.62	48.20	48.37	0	
2016/06/29	48.06	49.98	48.00	49.53	0	
2016/06/28	46.58	48.13	46.55	48.11	892993	
2016/06/27	47.66	47.95	45.85	46.61	826554	
週4本値	47.66	49.98	45.85	49.27		

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
2016/07/01	103.29	103.31	102.44	102.57	2016/07/01	114.68	114.68	113.68	114.19	2016/07/01	137.25	137.68	135.78	136.21
2016/06/30	102.90	103.39	102.39	103.30	2016/06/30	114.50	114.80	113.35	114.70	2016/06/30	138.41	138.84	135.93	137.27
2016/06/29	102.71	103.02	102.18	102.90	2016/06/29	113.79	114.59	112.95	114.50	2016/06/29	136.91	139.00	135.89	138.41
2016/06/28	101.91	102.84	101.58	102.71	2016/06/28	112.32	113.86	111.93	113.79	2016/06/28	134.82	137.45	134.31	136.91
2016/06/27	101.85	102.48	101.43	101.91	2016/06/27	112.43	113.26	111.41	112.31	2016/06/27	136.64	137.75	133.37	134.80

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
2016/07/01	101.85	103.39	101.43	102.57	2016/07/01	112.43	114.80	111.41	114.19	2016/07/01	136.64	139.00	133.37	136.21
2016/06/24	104.73	106.81	99.10	102.27	2016/06/24	118.54	121.90	109.36	113.38	2016/06/24	151.34	159.97	132.99	139.43
2016/06/17	106.82	106.84	103.55	104.19	2016/06/17	120.15	120.33	115.51	117.52	2016/06/17	152.11	152.38	145.41	149.65
2016/06/10	106.51	107.90	106.27	106.78	2016/06/10	121.06	122.70	119.92	120.16	2016/06/10	154.23	157.76	151.52	152.27
2016/06/03	110.41	111.44	106.56	106.64	2016/06/03	122.72	124.19	120.83	121.09	2016/06/03	161.30	163.90	154.74	154.82



# 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

2016/06/27 ~ 2016/07/01

Chart by OANDA Japan MetaTrader4



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