

JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE

Code-097741

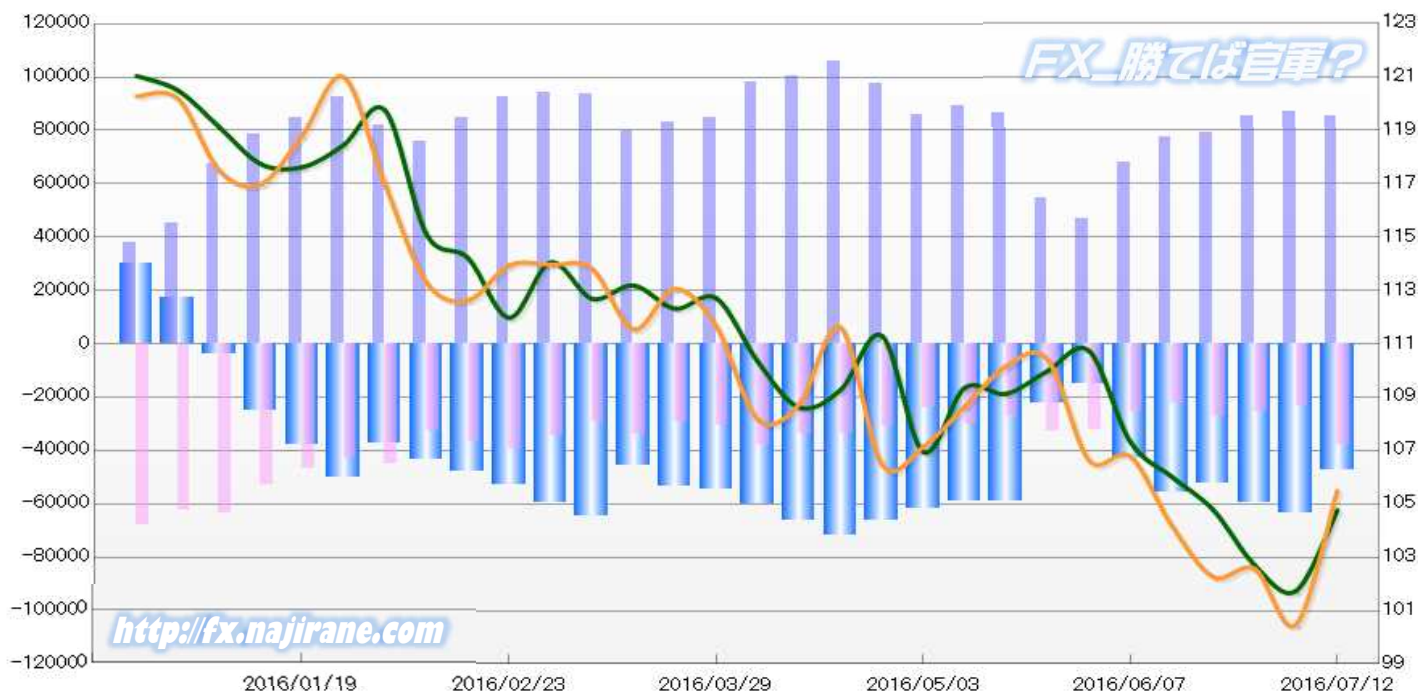
2016/01/19 ~ 2016/07/12

2016/07/15 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(%)		
2016/07/12	85364	-1673	-1.9%	37819	14350	61.1%	-47545	-16023	-25.2%	123183	12677	11.5%	104.76	105.49
2016/07/05	87037	1544	1.8%	23469	-2274	-8.8%	-63568	3818	6.4%	110506	-730	-0.7%	101.74	100.47
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			46832			-37653			131317			117.62	118.81

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)



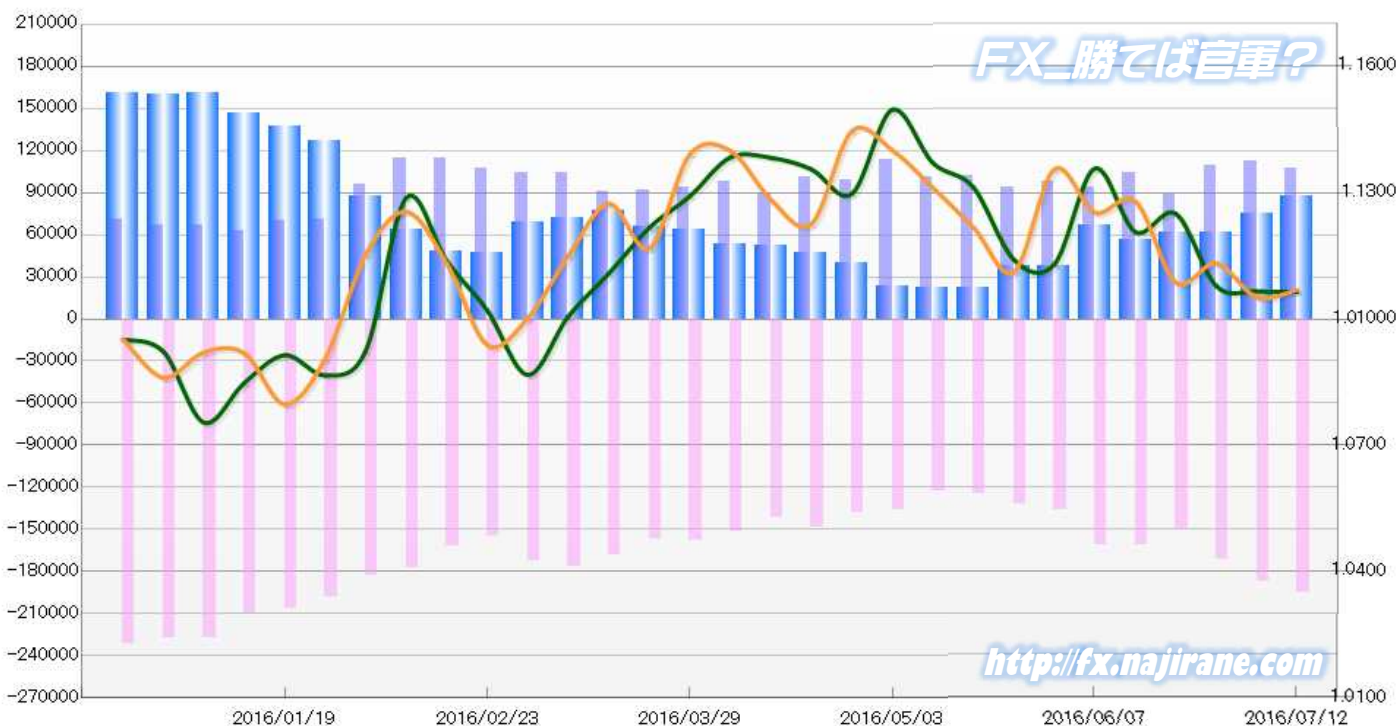
**EURO FX - CHICAGO MERCANTILE EXCHANGE**  
**2016/01/19 ~ 2016/07/12**

Code-099741  
**2016/07/15 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			
2016/07/12	107635	-4376	-3.9%	195295	7957	4.2%	87660	12333	16.4%	302930	3581	1.2%	1.1065	1.1069
2016/07/05	112011	2431	2.2%	187338	15824	9.2%	75327	13393	21.6%	299349	18255	6.5%	1.1066	1.1052
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			206464			137015			275913			1.0914	1.0798

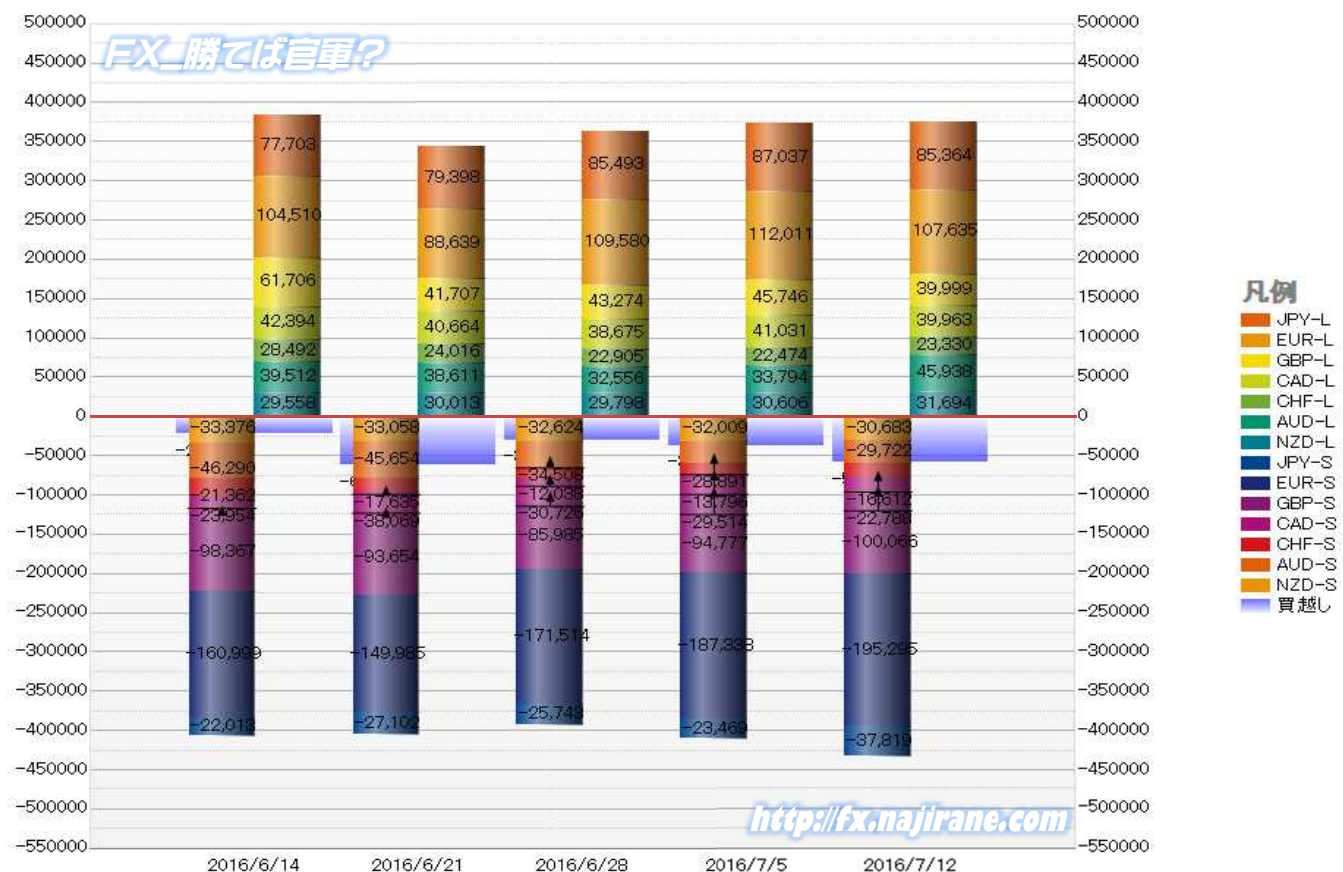
**EURO FX - CHICAGO MERCANTILE EXCHANGE**  
**FUTURES ONLY POSITIONS**

— 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)



	2016/06/14			2016/06/21			2016/06/28			2016/07/05			2016/07/12		
	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	77703	22013	-55690	79398	27102	-52296	85493	25743	-59750	87037	23469	-63568	85364	37819	-47545
	前週比 枚数増減 (枚)			1695	5089	-3394	6095	-1359	7454	1544	-2274	3818	-1673	14350	-16023
	前週比 枚数増減 (%)			2.18%	23.12%	-6.09%	7.68%	-5.01%	14.25%	1.81%	-8.83%	6.39%	-1.92%	61.14%	-25.21%
EUR	104510	160999	56489	88639	149985	61346	109580	171514	61934	112011	187338	75327	107635	195295	87660
	前週比 枚数増減 (枚)			-15871	-11014	4857	20941	21529	588	2431	15824	13393	-4376	7957	12333
	前週比 枚数増減 (%)			-15.19%	-6.84%	8.60%	23.63%	14.35%	0.96%	2.22%	9.23%	21.62%	-3.91%	4.25%	16.37%
GBP	61706	98367	36661	41707	93654	51947	43274	85985	42711	45746	94777	49031	39999	100066	60067
	前週比 枚数増減 (枚)			-19999	-4713	15286	1567	-7669	-9236	2472	8792	6320	-5747	5289	11036
	前週比 枚数増減 (%)			-32.41%	-4.79%	41.70%	3.76%	-8.19%	-17.78%	5.71%	10.23%	14.80%	-12.56%	5.58%	22.51%
AUD	39512	46290	6778	38611	45654	7043	32556	34508	1952	33794	28891	-4903	45938	29722	-16216
	前週比 枚数増減 (枚)			-901	-636	265	-6055	-11146	-5091	1238	-5617	2951	12144	831	11313
	前週比 枚数増減 (%)			-2.28%	-1.37%	3.91%	-15.68%	-24.41%	-72.28%	3.80%	-16.28%	-35.18%	35.94%	2.88%	230.74%
CAD	42394	23954	-18440	40664	38069	-2595	38675	30726	-7949	41031	29514	-11517	39963	22788	-17175
	前週比 枚数増減 (枚)			-1730	14115	-15845	-1989	-7343	5354	2356	-1212	3568	-1068	-6726	5658
	前週比 枚数増減 (%)			-4.08%	58.93%	-85.93%	-4.89%	-19.29%	206.32%	6.09%	-3.94%	44.89%	-2.60%	-22.79%	49.13%
CHF	28492	21362	-7130	24016	17635	-6381	22905	12038	-10867	22474	13796	-8678	23330	16612	-6718
	前週比 枚数増減 (枚)			-4476	-3727	-749	-1111	-5597	4486	-431	1758	-2189	856	2816	-1960
	前週比 枚数増減 (%)			-15.71%	-17.45%	-10.50%	-4.63%	-31.74%	70.30%	-1.88%	14.60%	-20.14%	3.81%	20.41%	-22.59%
NZD	29558	33376	3818	30013	33058	3045	29798	32624	2826	30606	32009	1403	31694	30683	-1011
	前週比 枚数増減 (枚)			455	-318	-773	-215	-434	-219	808	-615	-1423	1088	-1326	-392
	前週比 枚数増減 (%)			1.54%	-0.95%	-20.25%	-0.72%	-1.31%	-7.19%	2.71%	-1.89%	-50.35%	3.55%	-4.14%	-172.06%
MXN	16894	82513	65619	13509	82389	68880	13390	78717	65327	24238	69095	44857	28648	65820	37172
	前週比 枚数増減 (枚)			-3385	-124	3261	-119	-3672	-3553	10848	-9622	-20470	4410	-3275	-7685
	前週比 枚数増減 (%)			-20.04%	-0.15%	4.97%	-0.88%	-4.46%	-5.16%	81.02%	-12.22%	-31.33%	18.19%	-4.74%	-17.13%
Total All 8	400769	488874	88105	356557	487546	130989	375671	471855	96184	396937	478889	81952	402571	498805	96234
	前週比 枚数増減 (枚)			-44212	-1328	42884	19114	-15691	-34805	21266	7034	-14232	5634	19916	14282
	前週比 枚数増減 (%)			-11.03%	-0.27%	48.67%	5.36%	-3.22%	-26.57%	5.66%	1.49%	-14.80%	1.42%	4.16%	17.43%
Total 7 (MXN除)	383875	406361	22486	343048	405157	62109	362281	393138	30857	372699	409794	37095	373923	432985	59062
	前週比 枚数増減 (枚)			-40827	-1204	39623	19233	-12019	-31252	10418	16656	6238	1224	23191	21967
	前週比 枚数増減 (%)			-10.6%	-0.3%	176.2%	5.6%	-3.0%	-50.3%	2.9%	4.2%	20.2%	0.3%	5.7%	59.2%

### 直近5週 CFTC IMM主要7通貨の構成



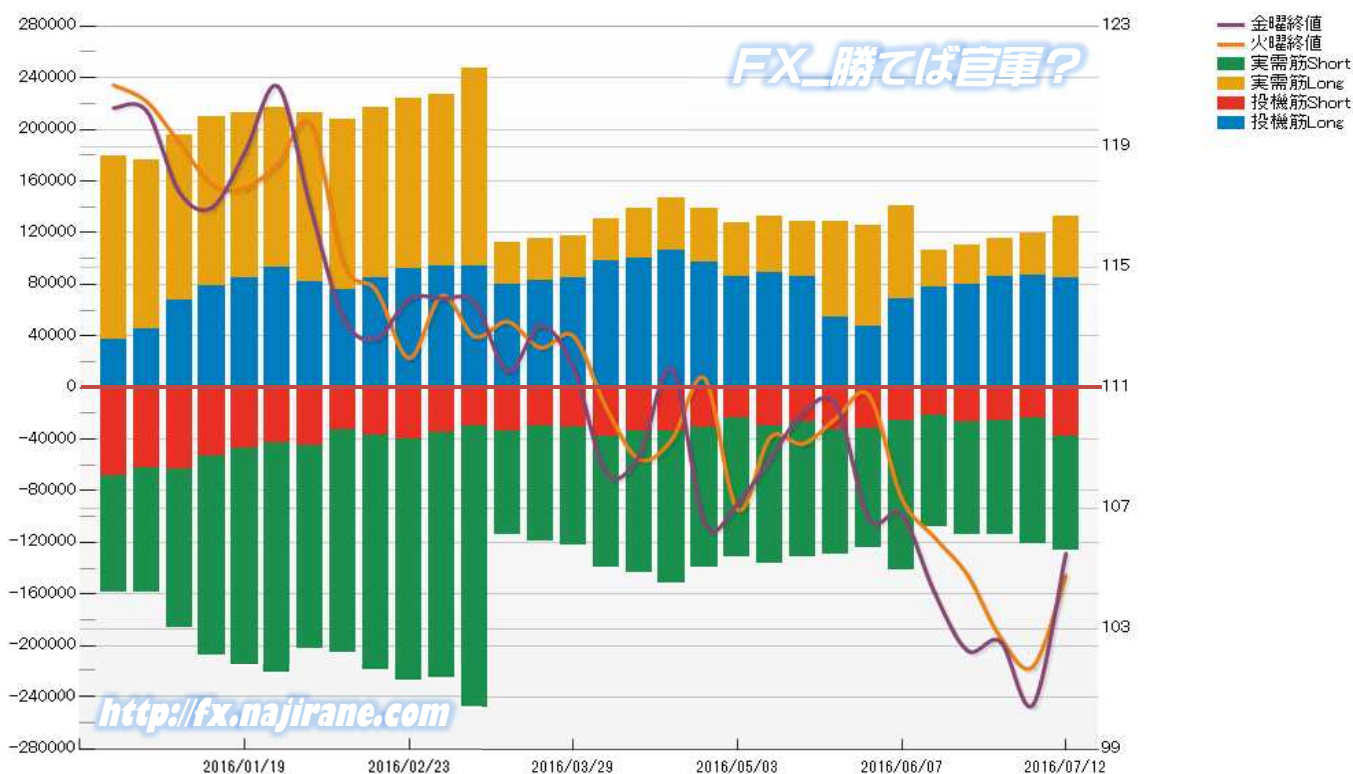


JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE  
FUTURES ONLY POSITIONS

Code-097741  
2016/07/15 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
2016/07/12	85364	37819	-47545	123183	46842	88850	42008	135692	132206	126669	-5537	258875	104.76	105.49
2016/07/05	87037	23469	-63568	110506	32637	97652	65015	130289	119674	121121	1447	240795	101.74	100.47
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

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

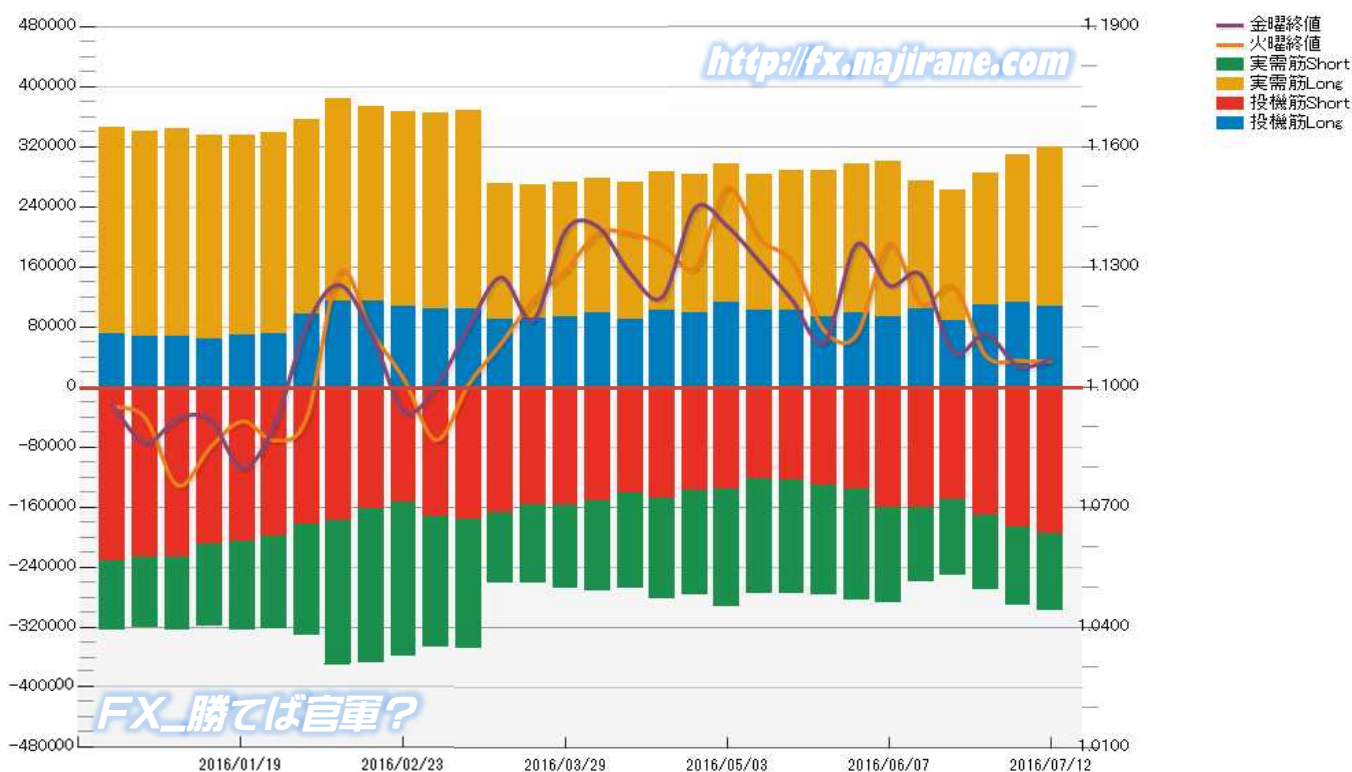


**EURO FX - CHICAGO MERCANTILE EXCHANGE  
FUTURES ONLY POSITIONS**

**Code-099741  
2016/07/15 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
2016/07/12	107635	195295	87660	302930	211520	103371	-108149	314891	319155	298666	-20489	617821	1.1065	1.1069
2016/07/05	112011	187338	75327	299349	197845	104095	-93750	301940	309856	291433	-18423	601289	1.1066	1.1052
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

**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	
2016/7/14 (木)	7361	4817	140341	40763	41919	686455	1.1095	1.1113	
2016/7/13 (水)	8539	7569	128205	45252	54112	652634	1.1065	1.1096	
2016/7/12 (火)	5348	7255	144513	45818	63167	668380	1.1061	1.1065	
2016/7/11 (月)	4518	5825	98296	51552	68434	706976	1.1051	1.1061	
2016/7/8 (金)	14997	16453	175100	56206	73369	739101	1.1063	1.1052	
2016/7/7 (木)	11850	17010	106520	51803	72763	784371	1.1095	1.1063	
2016/7/6 (水)	9105	16624	143951	51472	68662	833735	1.1067	1.1095	
2016/7/5 (火)	11082	12522	183109	55838	69643	839886	1.1149	1.1066	
2016/7/1 (金)	9172	10760	130421	65152	77594	875648	1.1103	1.1132	
2016/6/30 (木)	10594	15847	220370	72384	92109	1133536	1.1127	1.1103	

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	
2016/7/14 (木)	1314	2116	83761	9245	11525	468463	0.7607	0.7628	
2016/7/13 (水)	1216	1607	94074	9439	12894	482840	0.7620	0.7606	
2016/7/12 (火)	2377	2126	104543	9134	12447	501572	0.7533	0.7620	
2016/7/11 (月)	1706	2763	74335	10402	14522	524289	0.7561	0.7533	
2016/7/8 (金)	2632	2913	111750	10260	15503	517927	0.7482	0.7565	
2016/7/7 (木)	1508	3485	98138	10213	16038	529290	0.7516	0.7481	
2016/7/6 (水)	911	1160	112806	10308	14735	526812	0.7460	0.7516	
2016/7/5 (火)	3645	4201	127260	10890	15160	504314	0.7533	0.7460	
2016/7/1 (金)	1564	3744	67973	9589	14353	494488	0.7443	0.7493	
2016/6/30 (木)	2585	3448	123113	10156	14154	639342	0.7444	0.7443	

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	
2016/7/14 (木)	2	45	17833	472	495	89839	1.0154	1.0192	
2016/7/13 (水)	177	15	18250	808	567	83195	1.0115	1.0154	
2016/7/12 (火)	139	48	20787	702	553	80822	1.0175	1.0115	
2016/7/11 (月)	99	367	12443	705	681	79720	1.0176	1.0176	
2016/7/8 (金)	55	20	20526	777	399	80368	1.0215	1.0164	
2016/7/7 (木)	338	117	11189	907	474	83547	1.0253	1.0214	
2016/7/6 (水)	71	1	15877	742	472	86449	1.0232	1.0252	
2016/7/5 (火)	142	176	19685	816	831	85579	1.0295	1.0232	
2016/7/1 (金)	171	85	13091	737	695	91033	1.0242	1.0268	
2016/6/30 (木)	185	95	23705	646	704	114703	1.0210	1.0242	

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	
2016/7/14 (木)	9055	9377	170796	38055	39460	767572	104.37	105.35	
2016/7/13 (水)	4670	2980	143936	36169	35330	685006	104.76	104.38	
2016/7/12 (火)	12440	10972	187535	38033	38336	677639	102.77	104.76	
2016/7/11 (月)	3758	5808	126222	32998	31090	601090	100.61	102.78	
2016/7/8 (金)	8132	10323	139083	32143	27758	556095	100.77	100.47	
2016/7/7 (木)	7169	5247	88230	26195	22828	530331	101.39	100.77	
2016/7/6 (水)	6534	5986	136569	22996	22779	529916	101.73	101.39	
2016/7/5 (火)	7405	3726	110986	20026	22726	497250	102.54	101.74	
2016/7/1 (金)	2903	2476	81227	19836	24069	532186	103.29	102.57	
2016/6/30 (木)	2184	5393	113319	21572	27462	742591	102.90	103.30	

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	
2016/7/14 (木)	1888	1758	60354	11320	15066	362529	0.7703	0.7752	
2016/7/13 (水)	2292	2180	93447	11131	16070	365310	0.7671	0.7703	
2016/7/12 (火)	2157	2033	73049	10486	16230	335173	0.7625	0.7671	
2016/7/11 (月)	1595	3437	71277	9892	16717	333676	0.7663	0.7626	
2016/7/8 (金)	3388	5658	64402	10212	14518	302517	0.7691	0.7668	
2016/7/7 (木)	1699	2762	63135	8320	11078	308578	0.7712	0.7691	
2016/7/6 (水)	1647	2340	63310	7251	9501	296650	0.7701	0.7713	
2016/7/5 (火)	1563	2520	71552	6566	8387	287596	0.7782	0.7700	
2016/7/1 (金)	1915	1238	40118	7306	9886	278233	0.7723	0.7746	
2016/6/30 (木)	1496	2218	70463	7773	10901	336799	0.7725	0.7722	

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	
2016/7/14 (木)	0	0	19712	0	0	106859	0.7276	0.7194	
2016/7/13 (水)	0	0	23221	0	0	110453	0.7295	0.7275	
2016/7/12 (火)	0	0	19982	0	0	115897	0.7220	0.7295	
2016/7/11 (月)	0	0	23072	0	0	119894	0.7289	0.7220	
2016/7/8 (金)	0	0	24466	0	0	114776	0.7221	0.7293	
2016/7/7 (木)	0	0	25156	0	0	112131	0.7126	0.7221	
2016/7/6 (水)	0	0	27218	0	0	104364	0.7150	0.7126	
2016/7/5 (火)	0	0	14864	0	0	94311	0.7228	0.7150	
2016/7/1 (金)	0	0	20427	0	0	88981	0.7130	0.7161	
2016/6/30 (木)	0	0	16699	0	0	104078	0.7108	0.7130	

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	
2016/7/14 (木)	750	15	42249	892	183	199811	5.4895	5.4500	
2016/7/13 (水)	0	0	36431	157	168	194843	5.4549	5.4366	
2016/7/12 (火)	4	6	33138	227	240	212579	5.4535	5.4540	
2016/7/11 (月)	93	42	36072	235	234	232343	5.3883	5.4137	
2016/7/8 (金)	45	120	51921	174	214	253762	5.3107	5.4042	
2016/7/7 (木)	15	0	37281	260	253	266374	5.3610	5.3084	
2016/7/6 (水)	70	72	54167	330	327	264092	5.3003	5.3259	
2016/7/5 (火)	12	0	52902	347	525	249926	5.3528	5.3143	
2016/7/1 (金)	32	22	57491	652	973	233113	5.4595	5.4462	
2016/6/30 (木)	131	159	64533	693	971	246188	5.4072	5.4642	





# 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
2016/07/15	0.7629	0.7675	0.7581	0.7598	2016/07/15	0.7752	0.7775	0.7700	0.7728	2016/07/15	1.0191	1.0222	1.0155	1.0174
2016/07/14	0.7607	0.7654	0.7592	0.7628	2016/07/14	0.7703	0.7774	0.7700	0.7752	2016/07/14	1.0154	1.0241	1.0154	1.0192
2016/07/13	0.7620	0.7638	0.7578	0.7606	2016/07/13	0.7671	0.7729	0.7643	0.7703	2016/07/13	1.0115	1.0181	1.0107	1.0154
2016/07/12	0.7533	0.7658	0.7531	0.7620	2016/07/12	0.7625	0.7703	0.7614	0.7671	2016/07/12	1.0175	1.0208	1.0107	1.0115
2016/07/11	0.7561	0.7576	0.7522	0.7533	2016/07/11	0.7663	0.7674	0.7610	0.7626	2016/07/11	1.0176	1.0188	1.0144	1.0176

CNYUSD 5					EURUSD 5					GBPUSD 5				
Date	Open	High	Low	Close	Date	Open	High	Low	Close	Date	Open	High	Low	Close
2016/07/15	0.1494	0.1496	0.1494	0.1495	2016/07/15	1.1113	1.1149	1.1053	1.1069	2016/07/15	1.3329	1.3480	1.3133	1.3220
2016/07/14	0.1494	0.1494	0.1493	0.1494	2016/07/14	1.1095	1.1165	1.1090	1.1113	2016/07/14	1.3134	1.3475	1.3106	1.3328
2016/07/13	0.1493	0.1497	0.1492	0.1494	2016/07/13	1.1065	1.1120	1.1042	1.1096	2016/07/13	1.3250	1.3338	1.3133	1.3136
2016/07/12	0.1491	0.1494	0.1491	0.1493	2016/07/12	1.1061	1.1126	1.1052	1.1065	2016/07/12	1.3000	1.3294	1.2973	1.3250
2016/07/11	0.1492	0.1493	0.1491	0.1492	2016/07/11	1.1051	1.1075	1.1016	1.1061	2016/07/11	1.2946	1.3018	1.2851	1.2993

JPYUSD 5					MXNUSD 5					NZDUSD 5				
Date	Open	High	Low	Close	Date	Open	High	Low	Close	Date	Open	High	Low	Close
2016/07/15	0.9491	0.9519	0.9407	0.9480	2016/07/15	0.0544	0.0545	0.0540	0.0541	2016/07/15	0.7193	0.7196	0.7120	0.7144
2016/07/14	0.9581	0.9615	0.9440	0.9492	2016/07/14	0.0549	0.0549	0.0545	0.0545	2016/07/14	0.7276	0.7293	0.7175	0.7194
2016/07/13	0.9546	0.9622	0.9535	0.9581	2016/07/13	0.0545	0.0548	0.0542	0.0544	2016/07/13	0.7295	0.7318	0.7239	0.7275
2016/07/12	0.9731	0.9761	0.9525	0.9546	2016/07/12	0.0545	0.0547	0.0545	0.0545	2016/07/12	0.7220	0.7325	0.7211	0.7295
2016/07/11	0.9939	0.9946	0.9719	0.9729	2016/07/11	0.0539	0.0545	0.0538	0.0541	2016/07/11	0.7289	0.7305	0.7215	0.7220

Nikkei 225 - Japonia (NIKKEI) 5						
Date	Open	High	Low	Close	(ドル建て終値)	出来高
2016/07/15	16396.12	16607.32	16396.12	16497.85	155.86	1718874496
2016/07/14	16242.20	16398.73	16229.26	16385.89	155.40	1361099264
2016/07/13	16343.00	16444.25	16196.44	16231.43	155.74	1955764736
2016/07/12	15961.30	16237.62	15956.91	16095.65	156.25	1850640640
2016/07/11	15375.94	15816.67	15375.94	15708.82	154.16	1388511872
週4本値	15375.94	16607.32	15375.94	16497.85	155.86	(N225銘柄計)【東証一部全体計】

XAUUSD 5					
Date	Open	High	Low	Close	Volume
2016/07/15	1336.35	1336.96	1322.85	1329.15	0
2016/07/14	1344.07	1347.28	1320.29	1335.30	0
2016/07/13	1332.80	1345.37	1327.90	1342.78	0
2016/07/12	1354.81	1357.88	1330.67	1333.79	0
2016/07/11	1367.90	1375.26	1350.91	1355.36	0
週4本値	1367.90	1375.26	1320.29	1329.15	

Dow Jones Industrial - USA (DJIA) 5					
Date	Open	High	Low	Close	出来高
2016/07/15	18508.88	18557.43	18471.62	18516.55	123686021
2016/07/14	18414.30	18537.57	18414.30	18506.41	87053477
2016/07/13	18356.78	18390.16	18315.76	18372.12	80917455
2016/07/12	18259.12	18371.95	18259.12	18347.67	90213435
2016/07/11	18161.53	18283.90	18161.53	18226.93	80881980
週4本値	18161.53	18557.43	18161.53	18516.55	123686021

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	
2016/07/15	45.47	46.33	45.05	46.29	0	
2016/07/14	45.13	45.78	44.98	45.49	0	
2016/07/13	46.55	46.65	44.58	45.12	0	
2016/07/12	44.53	46.92	44.52	46.62	1381139	
2016/07/11	44.94	45.76	44.43	44.55	1108332	
週4本値	44.94	46.92	44.43	46.29		

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
2016/07/15	105.37	106.31	105.06	105.49	2016/07/15	117.10	118.40	116.36	116.77	2016/07/15	140.44	143.23	138.25	139.45
2016/07/14	104.37	105.94	104.00	105.35	2016/07/14	115.80	118.03	115.41	117.08	2016/07/14	137.08	142.16	136.40	140.42
2016/07/13	104.76	104.88	103.93	104.38	2016/07/13	115.91	116.23	114.92	115.81	2016/07/13	138.81	139.51	136.95	137.11
2016/07/12	102.77	104.98	102.45	104.76	2016/07/12	113.66	116.43	113.29	115.91	2016/07/12	133.55	139.48	133.01	138.80
2016/07/11	100.61	102.89	100.54	102.78	2016/07/11	111.18	113.78	111.11	113.68	2016/07/11	130.25	133.76	130.18	133.55

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
2016/07/15	100.61	106.31	100.54	105.49	2016/07/15	111.18	118.40	111.11	116.77	2016/07/15	130.25	143.23	130.18	139.45
2016/07/08	102.66	102.81	100.00	100.47	2016/07/08	114.31	114.51	110.84	111.04	2016/07/08	136.35	136.80	128.82	130.06
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



# 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/青天線は週最低安値、BB中心線はSMA21

2016/07/11 ~ 2016/07/15

Chart by OANDA Japan MetaTrader4

