

JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE

Code-097741

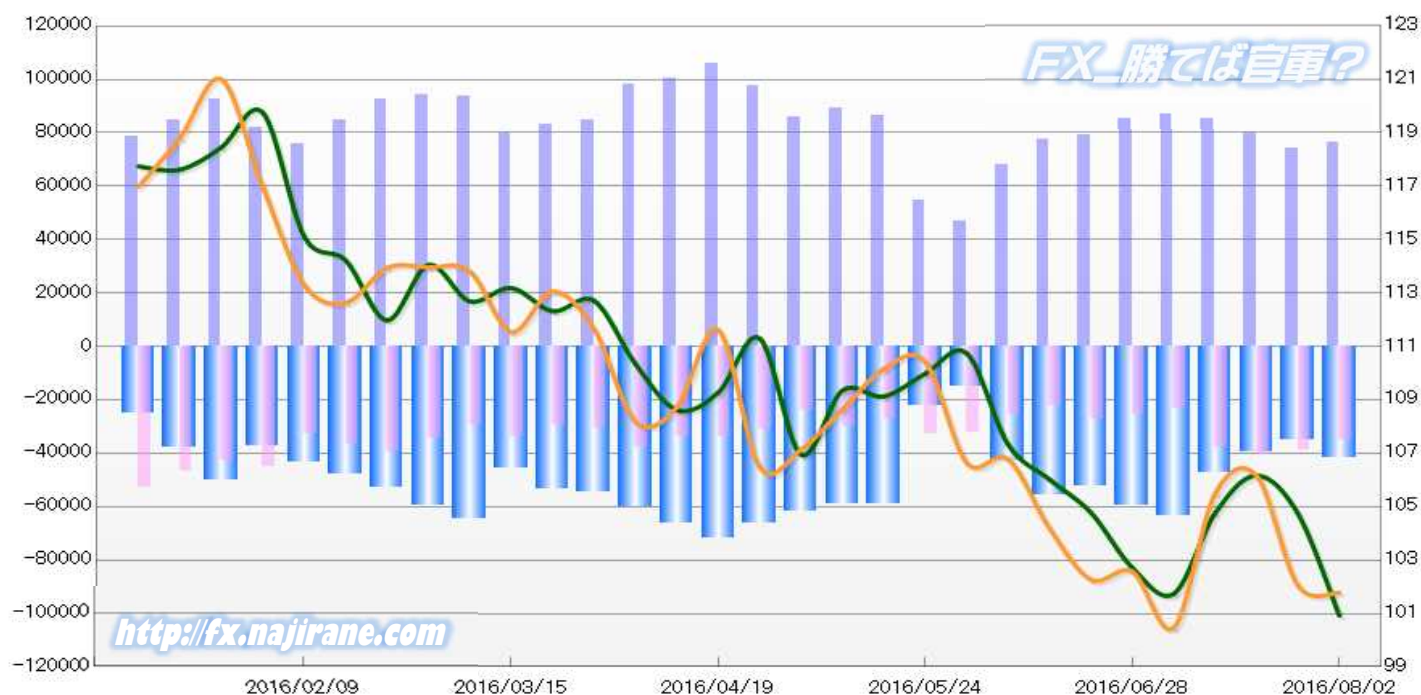
2016/02/09 ~ 2016/08/02

2016/08/05 NYクロース時公表値

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(%)		
2016/08/02	76575	2501	3.4%	34875	-4241	-10.8%	-41700	6742	19.3%	111450	-1740	-1.5%	100.92	101.78
2016/07/26	74074	-5790	-7.2%	39116	-1395	-3.4%	-34958	-4395	-11.2%	113190	-7185	-6.0%	104.74	102.05
2016/07/19	79864	-5500	-6.4%	40511	2692	7.1%	-39353	-8192	-17.2%	120375	-2808	-2.3%	106.17	106.16
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			32579			-43232			108390			115.11	113.30

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

2016/02/09 ~ 2016/08/02

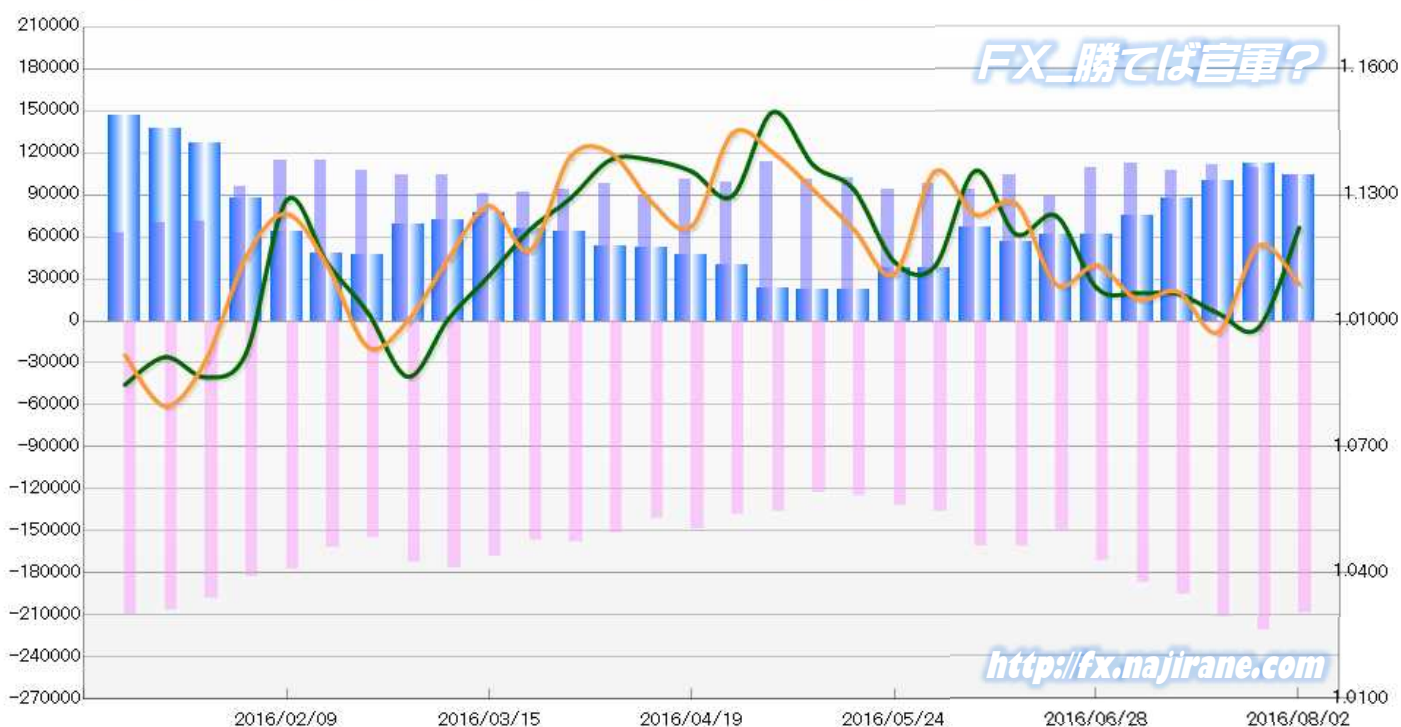
Code-099741

2016/08/05 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			
2016/08/02	104516	-4677	-4.3%	208619	-13174	-5.9%	104103	-8497	-7.5%	313135	-17851	-5.4%	1.1222	1.1087
2016/07/26	109193	-2385	-2.1%	221793	10324	4.9%	112600	12709	12.7%	330986	7939	2.5%	1.0985	1.1179
2016/07/19	111578	3943	3.7%	211469	16174	8.3%	99891	12231	14.0%	323047	20117	6.6%	1.1018	1.0974
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			177921			63314			292528			1.1288	1.1255

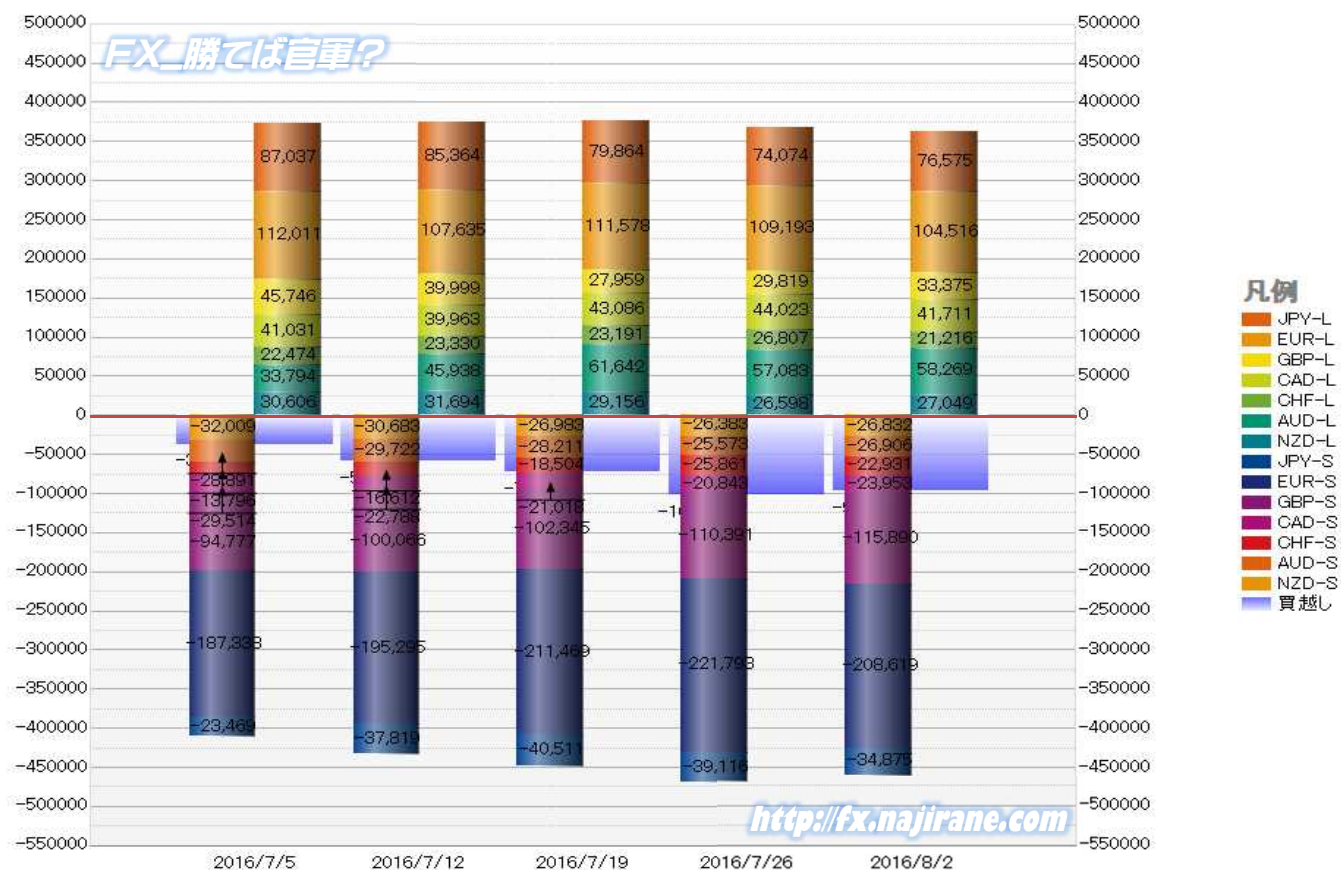
EURO FX - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS

— 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)



	2016/07/05			2016/07/12			2016/07/19			2016/07/26			2016/08/02		
	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	87037	23469	-63568	85364	37819	-47545	79864	40511	-39353	74074	39116	-34958	76575	34875	-41700
	前週比 枚数増減 (枚)			-1673	14350	-16023	-5500	2692	-8192	-5790	-1395	-4395	2501	-4241	6742
	前週比 枚数増減 (%)			-1.92%	61.14%	-25.21%	-6.44%	7.12%	-17.23%	-7.25%	-3.44%	-11.17%	3.38%	-10.84%	19.29%
EUR	112011	187338	75327	107635	195295	87660	111578	211469	99891	109193	221793	112600	104516	208619	104103
	前週比 枚数増減 (枚)			-4376	7957	12333	3943	16174	12231	-2385	10324	12709	-4677	-13174	-8497
	前週比 枚数増減 (%)			-3.91%	4.25%	16.37%	3.66%	8.28%	13.95%	-2.14%	4.88%	12.72%	-4.28%	-5.94%	-7.55%
GBP	45746	94777	49031	39999	100066	60067	27959	102345	74386	29819	110391	80572	33375	115890	82515
	前週比 枚数増減 (枚)			-5747	5289	11036	-12040	2279	14319	1860	8046	6186	3556	5499	1943
	前週比 枚数増減 (%)			-12.56%	5.58%	22.51%	-30.10%	2.28%	23.84%	6.65%	7.86%	8.32%	11.93%	4.98%	2.41%
AUD	33794	28891	-4903	45938	29722	-16216	61642	28211	-33431	57083	25573	-31510	58269	26906	-31363
	前週比 枚数増減 (枚)			12144	831	11313	15704	-1511	17215	-4559	-2638	-1921	1186	1333	-147
	前週比 枚数増減 (%)			35.94%	2.88%	230.74%	34.19%	-5.08%	106.16%	-7.40%	-9.35%	-5.75%	2.08%	5.21%	-0.47%
CAD	41031	29514	-11517	39963	22788	-17175	43086	21018	-22068	44023	20843	-23180	41711	23953	-17758
	前週比 枚数増減 (枚)			-1068	-6726	5658	3123	-1770	4893	937	-175	1112	-2312	3110	-5422
	前週比 枚数増減 (%)			-2.60%	-22.79%	49.13%	7.81%	-7.77%	28.49%	2.17%	-0.83%	5.04%	-5.25%	14.92%	-23.39%
CHF	22474	13796	-8678	23330	16612	-6718	23191	18504	-4687	26807	25861	-946	21216	22931	1715
	前週比 枚数増減 (枚)			856	2816	-1960	-139	1892	-2031	3616	7357	-3741	-5591	-2930	769
	前週比 枚数増減 (%)			3.81%	20.41%	-22.59%	-0.60%	11.39%	-30.23%	15.59%	39.76%	-79.82%	-20.86%	-11.33%	-281.29%
NZD	30606	32009	1403	31694	30683	-1011	29156	26983	-2173	26598	26383	-215	27049	26832	-217
	前週比 枚数増減 (枚)			1088	-1326	-392	-2538	-3700	1162	-2558	-600	-1958	451	449	2
	前週比 枚数増減 (%)			3.55%	-4.14%	-172.06%	-8.01%	-12.06%	114.94%	-8.77%	-2.22%	-90.11%	1.70%	1.70%	0.93%
MXN	24238	69095	44857	28648	65820	37172	24675	64041	39366	24114	70676	46562	23915	76038	52123
	前週比 枚数増減 (枚)			4410	-3275	-7685	-3973	-1779	2194	-561	6635	7196	-199	5362	5561
	前週比 枚数増減 (%)			18.19%	-4.74%	-17.13%	-13.87%	-2.70%	5.90%	-2.27%	10.36%	18.28%	-0.83%	7.59%	11.94%
Total All 8	396937	478889	81952	402571	498805	96234	401151	513082	111931	391711	540636	148925	386626	536044	149418
	前週比 枚数増減 (枚)			5634	19916	14282	-1420	14277	15697	-9440	27554	36994	-5085	-4592	493
	前週比 枚数増減 (%)			1.42%	4.16%	17.43%	-0.35%	2.86%	16.31%	-2.35%	5.37%	33.05%	-1.30%	-0.85%	0.33%
Total 7 (MXN除く)	372699	409794	37095	373923	432985	59062	376476	449041	72565	367597	469960	102363	362711	460006	97295
	前週比 枚数増減 (枚)			1224	23191	21967	2553	16056	13503	-8879	20919	29798	-4886	-9954	-5068
	前週比 枚数増減 (%)			0.3%	5.7%	59.2%	0.7%	3.7%	22.9%	-2.4%	4.7%	41.1%	-1.3%	-2.1%	-5.0%

直近5週 CFTC IMM主要7通貨の構成

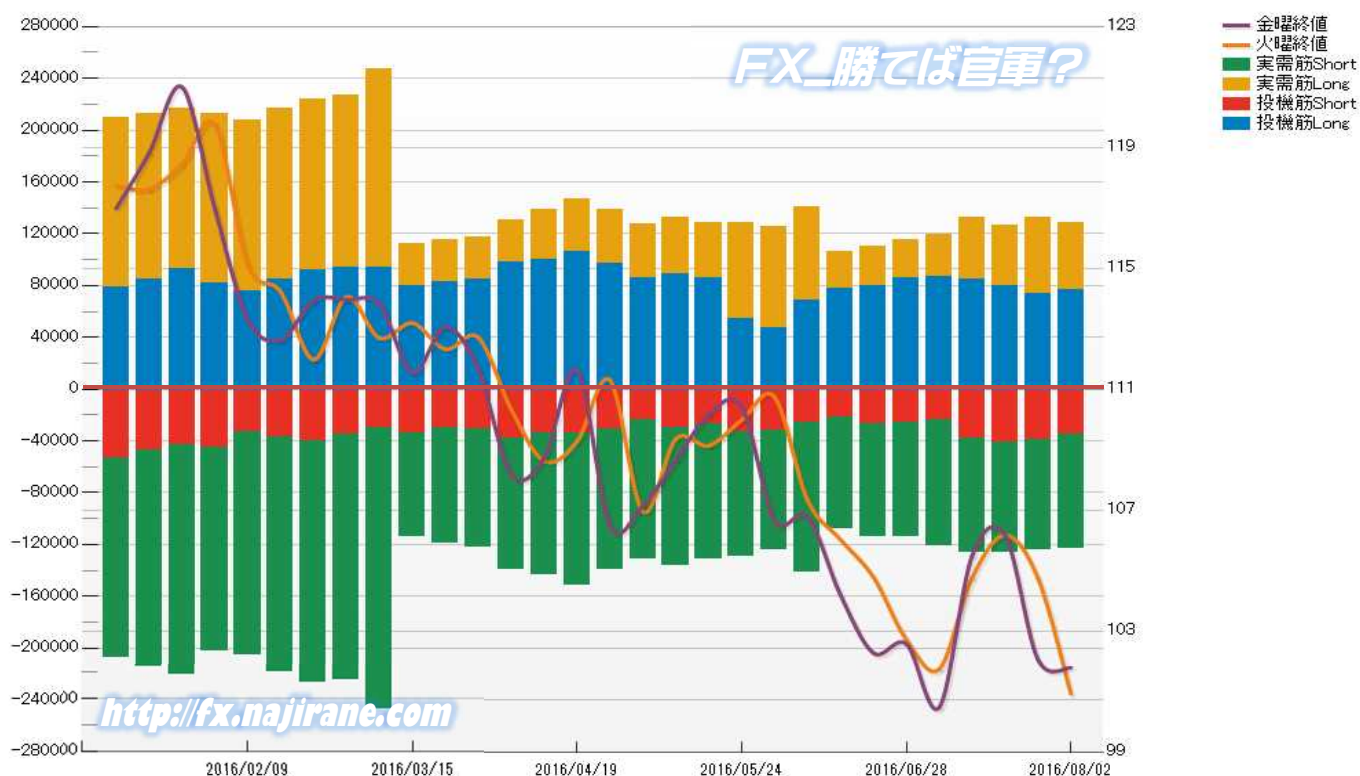


JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS

Code-097741
2016/08/05 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
2016/08/02	76575	34875	-41700	111450	51707	88074	36367	139781	128282	122949	-5333	251231	100.92	101.78
2016/07/26	74074	39116	-34958	113190	58947	85458	26511	144405	133021	124574	-8447	257595	104.74	102.05
2016/07/19	79864	40511	-39353	120375	46993	85719	38726	132712	126857	126230	-627	253087	106.17	106.16
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

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

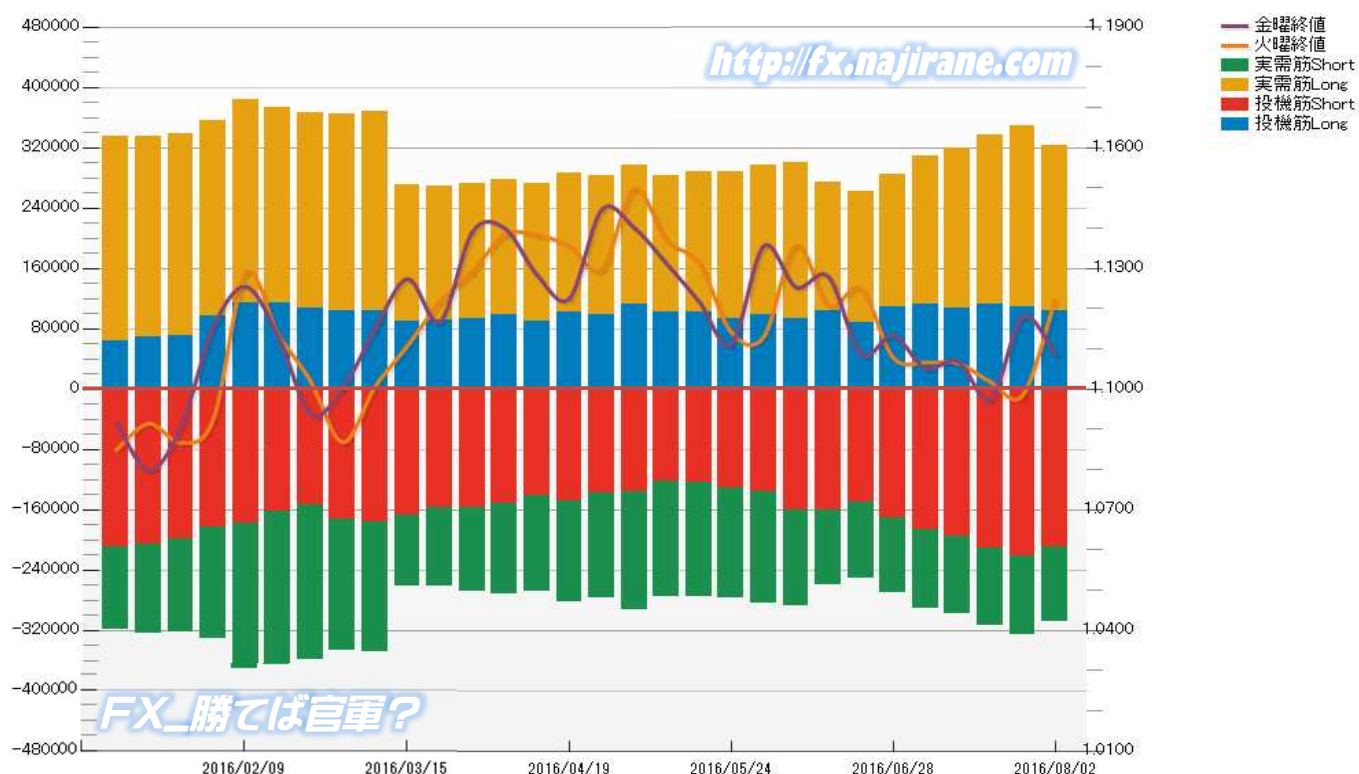


EURO FX - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS

Code-099741
 2016/08/05 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
2016/08/02	104516	208619	104103	313135	218778	99452	-119326	318230	323294	308071	-15223	631365	1.1222	1.1087
2016/07/26	109193	221793	112600	330986	239073	103338	-135735	342411	348266	325131	-23135	673397	1.0985	1.1179
2016/07/19	111578	211469	99891	323047	225909	101654	-124255	327563	337487	313123	-24364	650610	1.1018	1.0974
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

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?

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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
2016/8/4 (木)	8697	17022	108462	51217	60577	644909	1.1149	1.1129
2016/8/3 (水)	7281	10817	117019	54009	60073	680131	1.1222	1.1150
2016/8/2 (火)	12172	10779	130277	53747	55767	713579	1.1164	1.1222
2016/8/1 (月)	6876	6597	97024	45476	49590	687825	1.1181	1.1164
2016/7/29 (金)	16191	15362	192127	41440	45382	678403	1.1077	1.1179
2016/7/28 (木)	11489	16518	143684	36911	39223	610826	1.1055	1.1077
2016/7/27 (水)	7019	6511	150467	33662	30304	638814	1.0985	1.1055
2016/7/26 (火)	3901	4602	104523	37004	34287	612801	1.0994	1.0985
2016/7/25 (月)	2840	2389	87602	44368	40702	652090	1.0971	1.0994
2016/7/22 (金)	11662	9203	124550	45964	41474	651790	1.1026	1.0974

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
2016/8/4 (木)	878	2127	79371	7205	10357	438431	0.7587	0.7627
2016/8/3 (水)	751	1238	70350	7408	9145	428257	0.7604	0.7587
2016/8/2 (火)	1362	2272	109353	8355	9971	472166	0.7536	0.7604
2016/8/1 (月)	2028	2514	71420	9798	9978	436147	0.7597	0.7536
2016/7/29 (金)	2186	2206	107937	8503	8547	412380	0.7505	0.7599
2016/7/28 (木)	1081	915	69197	7354	8051	373092	0.7491	0.7505
2016/7/27 (水)	1698	2064	114259	7469	8475	376614	0.7508	0.7491
2016/7/26 (火)	2805	2279	73334	7205	7559	328358	0.7469	0.7507
2016/7/25 (月)	733	1083	47653	7243	6938	348039	0.7463	0.7469
2016/7/22 (金)	1037	1710	68649	8731	7298	354111	0.7493	0.7466

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
2016/8/4 (木)	20	2	12514	303	373	96119	1.0275	1.0265
2016/8/3 (水)	25	31	17502	329	538	102099	1.0367	1.0275
2016/8/2 (火)	89	72	14788	322	566	100991	1.0330	1.0366
2016/8/1 (月)	44	38	16655	503	623	104060	1.0323	1.0330
2016/7/29 (金)	125	230	34660	479	2291	98760	1.0198	1.0318
2016/7/28 (木)	46	167	18494	418	2215	76331	1.0139	1.0197
2016/7/27 (水)	18	59	16394	373	2073	72416	1.0078	1.0139
2016/7/26 (火)	270	129	17857	392	2125	71949	1.0141	1.0081
2016/7/25 (月)	20	1706	11355	317	2058	66878	1.0122	1.0140
2016/7/22 (金)	64	154	12231	302	368	65099	1.0143	1.0127

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
2016/8/4 (木)	5640	5626	75766	38849	43962	686870	101.27	101.17
2016/8/3 (水)	3534	6987	92066	38084	43623	715874	100.92	101.27
2016/8/2 (火)	12465	14373	145399	39534	43159	781309	102.36	100.92
2016/8/1 (月)	8516	6494	89099	35814	33138	762811	102.20	102.37
2016/7/29 (金)	8694	10482	284540	29544	28957	753088	105.29	102.05
2016/7/28 (木)	4875	5287	104770	23570	25941	557636	105.30	105.29
2016/7/27 (水)	4984	6523	157501	23399	24931	616182	104.75	105.30
2016/7/26 (火)	8745	4352	126901	22649	24078	550626	105.84	104.74
2016/7/25 (月)	2246	2313	79376	20406	25190	523976	106.20	105.83
2016/7/22 (金)	2720	7466	89088	20379	28841	536691	106.19	106.16

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
2016/8/4 (木)	1786	1034	61454	7933	9325	322480	0.7647	0.7680
2016/8/3 (水)	1504	1387	59424	7248	9879	317303	0.7631	0.7647
2016/8/2 (火)	1292	2338	80370	6988	11382	322588	0.7619	0.7631
2016/8/1 (月)	1224	1346	40084	7218	10144	302222	0.7670	0.7617
2016/7/29 (金)	2127	3220	81148	7676	9735	310699	0.7602	0.7659
2016/7/28 (木)	1101	1588	56277	7893	9279	305914	0.7589	0.7602
2016/7/27 (水)	1244	2890	64709	8351	9034	294748	0.7583	0.7589
2016/7/26 (火)	1522	1100	60004	8438	9476	280872	0.7565	0.7583
2016/7/25 (月)	1682	937	48561	8175	9071	271039	0.7608	0.7564
2016/7/22 (金)	2344	2764	76363	9047	9255	269592	0.7641	0.7607

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
2016/8/4 (木)	0	0	14805	0	0	88862	0.7152	0.7172
2016/8/3 (水)	0	0	20377	0	0	92446	0.7237	0.7152
2016/8/2 (火)	0	0	15356	0	0	98047	0.7168	0.7237
2016/8/1 (月)	0	0	24964	0	0	95022	0.7203	0.7169
2016/7/29 (金)	0	0	16944	0	0	90339	0.7077	0.7221
2016/7/28 (木)	0	0	20406	0	0	80298	0.7073	0.7078
2016/7/27 (水)	0	0	17352	0	0	86563	0.7063	0.7073
2016/7/26 (火)	0	0	10673	0	0	85146	0.6996	0.7063
2016/7/25 (月)	0	0	14923	0	0	89110	0.6994	0.6996
2016/7/22 (金)	0	0	23209	0	0	93950	0.6999	0.6998

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
2016/8/4 (木)	60	4	35605	110	87	192010	5.3015	5.2905
2016/8/3 (水)	50	10	34588	146	84	185946	5.2696	5.2943
2016/8/2 (火)	0	40	40131	528	112	184273	5.2891	5.2787
2016/8/1 (月)	0	0	31794	535	126	178804	5.3455	5.2951
2016/7/29 (金)	0	33	49892	541	126	195672	5.2766	5.3336
2016/7/28 (木)	96	1	29541	541	93	189830	5.3129	5.2935
2016/7/27 (水)	432	38	32915	445	92	190508	5.3233	5.3119
2016/7/26 (火)	7	54	34662	14	54	200736	5.3338	5.3264
2016/7/25 (月)	6	0	48662	323	1	214529	5.3804	5.3290
2016/7/22 (金)	0	0	44050	352	3	202813	5.3769	5.3980

2016/08/01 ~ 2016/08/05

GBP/USD						Demand							StopLoss	Support			Pivot	Resistance		StopLoss	3-days AVG		Support Zone 2	Support Zone 1	BP	Resistance Zone 1	Resistance Zone 2
日足	Open	High	Low	Close	値幅/日	引け形態	真の高値	真の安値	予想高値	予想安値	予想高値	予想安値	LBOP	S2	S1	PP	R1	R2	HBOP								
2016/08/01	1.3242	1.3273	1.3163	1.3181	109p	陰線引け	-	-					1.3029	1.3096	1.3139	1.3206	1.3248	1.3315	1.3357				1.3054 ~ 1.3096	1.3138 ~ 1.3151	1.3206	1.3260 ~ 1.3273	1.3315 ~ 1.3357
2016/08/02	1.3179	1.3366	1.3172	1.3352	194p	陽線引け	1.3366	1.3172	1.3456	1.3262	1.3456	1.3262	1.3033	1.3103	1.3227	1.3296	1.3421	1.3490	1.3615				1.3029 ~ 1.3103	1.3177 ~ 1.3200	1.3296	1.3393 ~ 1.3416	1.3490 ~ 1.3564
2016/08/03	1.3352	1.3372	1.3281	1.3320	90p	陰線引け	1.3372	1.3281	1.3346	1.3256	1.3346	1.3256	1.3187	1.3234	1.3277	1.3324	1.3367	1.3415	1.3458	1.3275	Bull		1.3200 ~ 1.3234	1.3269 ~ 1.3279	1.3324	1.3370 ~ 1.3380	1.3415 ~ 1.3449
2016/08/04	1.3320	1.3345	1.3103	1.3114	242p	陰線引け	1.3345	1.3103	1.3229	1.2988	1.3229	1.2988	1.2788	1.2946	1.3030	1.3187	1.3272	1.3429	1.3513	1.3262	Bear		1.2853 ~ 1.2946	1.3038 ~ 1.3066	1.3187	1.3308 ~ 1.3337	1.3429 ~ 1.3521
2016/08/05	1.3114	1.3175	1.3022	1.3073	154p	陰線引け	1.3175	1.3022	1.3124	1.2971	1.3124	1.2971	1.2851	1.2936	1.3005	1.3090	1.3158	1.3243	1.3312	1.3201	Bear		1.2878 ~ 1.2936	1.2995 ~ 1.3013	1.3090	1.3167 ~ 1.3185	1.3243 ~ 1.3302
週足	Open	High	Low	Close	値幅/週	引け形態	真の高値	真の安値	予想高値	予想安値	予想高値	予想安値	LBOP	S2	S1	PP	R1	R2	HBOP	3-days AVG			Support Zone 2	Support Zone 1	BP	Resistance Zone 1	Resistance Zone 2
2016/7/11 ~ 2016/7/15	1.2946	1.3480	1.2851	1.3220	630p	陽線引け	-	-					1.2257	1.2554	1.2887	1.3184	1.3516	1.3813	1.4146				1.2313 ~ 1.2554	1.2794 ~ 1.2869	1.3184	1.3498 ~ 1.3573	1.3813 ~ 1.4054
2016/7/18 ~ 2016/7/22	1.3209	1.3313	1.3065	1.3102	247p	陰線引け	1.3313	1.2851	1.3207	1.2746	1.3207	1.2960	1.2760	1.2913	1.3007	1.3160	1.3255	1.3407	1.3502				1.2818 ~ 1.2913	1.3007 ~ 1.3036	1.3160	1.3284 ~ 1.3313	1.3407 ~ 1.3502
2016/7/25 ~ 2016/7/29	1.3125	1.3301	1.3059	1.3241	242p	陽線引け	1.3301	1.3059	1.3391	1.3150	1.3391	1.3150	1.2858	1.2958	1.3100	1.3200	1.3341	1.3442	1.3583	1.3181	Bull		1.2866 ~ 1.2958	1.3051 ~ 1.3079	1.3200	1.3321 ~ 1.3349	1.3444 ~ 1.3534
2016/8/1 ~ 2016/8/5	1.3242	1.3372	1.3022	1.3273	350p	陰線引け	1.3372	1.3022	1.3222	1.2872	1.3222	1.2872	1.2589	1.2805	1.2939	1.3155	1.3289	1.3506	1.3639	1.3172	Bear		1.2672 ~ 1.2805	1.2939 ~ 1.2980	1.3155	1.3330 ~ 1.3372	1.3506 ~ 1.3639

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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
2016/08/05	0.7627	0.7664	0.7598	0.7622	2016/08/05	0.7680	0.7687	0.7576	0.7597	2016/08/05	1.0265	1.0281	1.0172	1.0201
2016/08/04	0.7587	0.7640	0.7584	0.7627	2016/08/04	0.7647	0.7692	0.7640	0.7680	2016/08/04	1.0275	1.0287	1.0251	1.0265
2016/08/03	0.7604	0.7614	0.7569	0.7587	2016/08/03	0.7631	0.7655	0.7606	0.7647	2016/08/03	1.0367	1.0369	1.0268	1.0275
2016/08/02	0.7536	0.7638	0.7499	0.7604	2016/08/02	0.7618	0.7689	0.7610	0.7630	2016/08/02	1.0330	1.0380	1.0324	1.0366
2016/08/01	0.7597	0.7615	0.7529	0.7536	2016/08/01	0.7670	0.7676	0.7616	0.7617	2016/08/01	1.0323	1.0348	1.0306	1.0330

CNYUSD 5					EURUSD 5					GBPUSD 5				
Date	Open	High	Low	Close	Date	Open	High	Low	Close	Date	Open	High	Low	Close
2016/08/05	0.1504	0.1505	0.1503	0.1503	2016/08/05	1.1129	1.1161	1.1046	1.1087	2016/08/05	1.3114	1.3175	1.3022	1.3073
2016/08/04	0.1505	0.1507	0.1505	0.1505	2016/08/04	1.1149	1.1156	1.1115	1.1129	2016/08/04	1.3320	1.3345	1.3103	1.3114
2016/08/03	0.1507	0.1508	0.1506	0.1506	2016/08/03	1.1222	1.1223	1.1141	1.1150	2016/08/03	1.3352	1.3372	1.3281	1.3320
2016/08/02	0.1505	0.1506	0.1503	0.1506	2016/08/02	1.1164	1.1234	1.1163	1.1222	2016/08/02	1.3179	1.3366	1.3172	1.3352
2016/08/01	0.1507	0.1508	0.1505	0.1505	2016/08/01	1.1181	1.1184	1.1155	1.1164	2016/08/01	1.3242	1.3273	1.3163	1.3181

JPYUSD 5					MXNUSD 5					NZDUSD 5				
Date	Open	High	Low	Close	Date	Open	High	Low	Close	Date	Open	High	Low	Close
2016/08/05	0.9884	0.9913	0.9798	0.9825	2016/08/05	0.0529	0.0534	0.0529	0.0533	2016/08/05	0.7172	0.7219	0.7123	0.7138
2016/08/04	0.9875	0.9914	0.9836	0.9884	2016/08/04	0.0530	0.0532	0.0528	0.0529	2016/08/04	0.7152	0.7201	0.7147	0.7172
2016/08/03	0.9909	0.9925	0.9845	0.9875	2016/08/03	0.0527	0.0530	0.0526	0.0529	2016/08/03	0.7237	0.7238	0.7141	0.7152
2016/08/02	0.9769	0.9932	0.9725	0.9909	2016/08/02	0.0529	0.0532	0.0527	0.0528	2016/08/02	0.7168	0.7256	0.7164	0.7237
2016/08/01	0.9785	0.9793	0.9739	0.9769	2016/08/01	0.0535	0.0535	0.0529	0.0530	2016/08/01	0.7203	0.7230	0.7165	0.7169

Nikkei 225 - Japonia (NIKKEI) 5					
Date	Open	High	Low	Close	(ドル建て終値)
2016/08/05	16278.99	16355.98	16230.70	16254.45	160.82
2016/08/04	16168.34	16270.12	15921.04	16254.89	160.30
2016/08/03	16227.28	16275.34	16056.67	16083.11	159.16
2016/08/02	16469.68	16541.88	16391.45	16391.45	161.25
2016/08/01	16415.31	16677.49	16319.15	16635.77	162.47
週4本値	16415.31	16677.49	15921.04	16254.45	160.82

XAUUSD 5					
Date	Open	High	Low	Close	
2016/08/05	1360.87	1364.92	1335.09	1336.76	0
2016/08/04	1358.58	1365.24	1349.39	1359.97	0
2016/08/03	1363.57	1366.68	1354.46	1358.26	0
2016/08/02	1353.66	1367.57	1347.45	1364.16	0
2016/08/01	1348.65	1355.03	1346.66	1353.17	0
週4本値	1348.65	1367.57	1335.09	1336.76	

Dow Jones Industrial - USA (DJIA) 5					
Date	Open	High	Low	Close	出来高
2016/08/05	18402.80	18543.53	18402.80	18543.53	92420535
2016/08/04	18351.43	18397.87	18325.17	18352.05	64502073
2016/08/03	18313.08	18355.00	18283.23	18355.00	78553906
2016/08/02	18401.15	18403.65	18247.79	18313.77	89682843
2016/08/01	18434.50	18467.03	18355.75	18404.51	83472994
週4本値	18434.50	18543.53	18247.79	18543.53	92420535

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	
2016/08/05	41.77	42.05	41.06	41.99	0	
2016/08/04	41.14	42.06	40.45	41.81	873239	
2016/08/03	39.75	41.19	39.33	41.16	873239	
2016/08/02	40.08	40.88	39.27	39.70	848714	
2016/08/01	41.34	41.88	39.86	40.06	916762	
週4本値	41.34	42.06	39.27	41.99		

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
2016/08/05	101.17	102.06	100.88	101.78	2016/08/05	112.59	113.01	112.32	112.84	2016/08/05	132.68	133.34	132.26	133.05
2016/08/04	101.27	101.67	100.87	101.17	2016/08/04	112.90	113.27	112.48	112.59	2016/08/04	134.89	135.26	132.56	132.68
2016/08/03	100.92	101.57	100.75	101.27	2016/08/03	113.25	113.63	112.67	112.91	2016/08/03	134.75	135.45	134.18	134.89
2016/08/02	102.36	102.82	100.68	100.92	2016/08/02	114.28	114.81	113.01	113.25	2016/08/02	134.93	135.57	133.94	134.75
2016/08/01	102.20	102.68	102.12	102.37	2016/08/01	114.27	114.74	114.04	114.28	2016/08/01	135.34	136.27	134.52	134.93

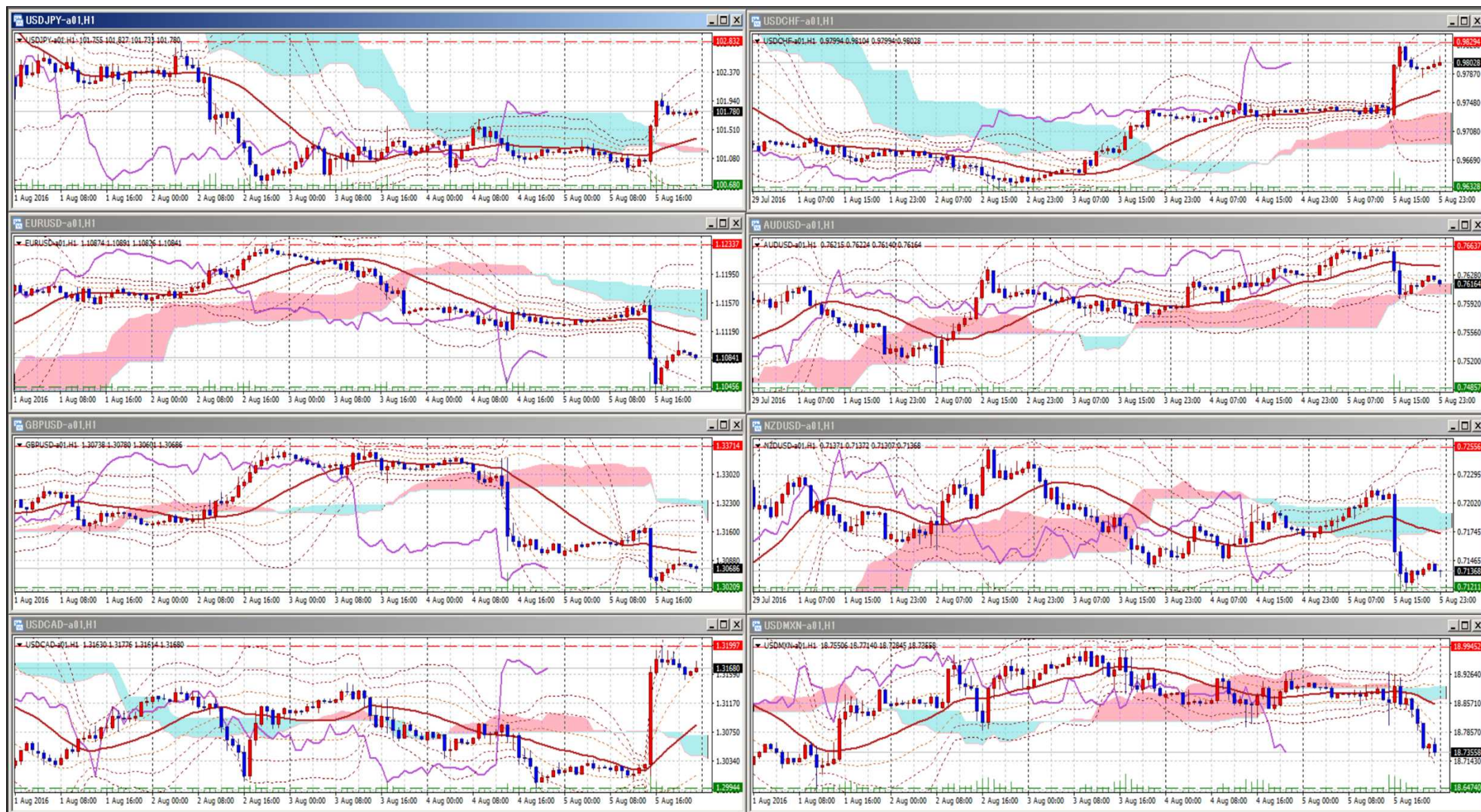
USDJPY Weekly 28					EURJPY Weekly 28					GBPJPY Weekly 28				
日付	始値	高値	安値	終値	日付	始値	高値	安値	終値	日付	始値	高値	安値	終値
2016/08/05	102.20	102.82	100.68	101.78	2016/08/05	114.27	114.81	112.32	112.84	2016/08/05	135.34	136.27	132.26	133.05
2016/07/29	106.20	106.72	101.98	102.05	2016/07/29	116.51	117.15	113.88	114.08	2016/07/29	139.38	140.14	134.95	135.12
2016/07/22	105.46	107.49	105.27	106.16	2016/07/22	116.54	118.46	116.16	116.50	2016/07/22	139.30	142.41	138.37	139.09
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

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/青点線は週最低値、BB中心線はSMA21

2016/08/01 ~ 2016/08/05

Chart by OANDA Japan MetaTrader4



Pivot Maker Ver 3.0 by FX_勝てば官軍?

<http://fx.najirane.com>