

JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE

Code-097741

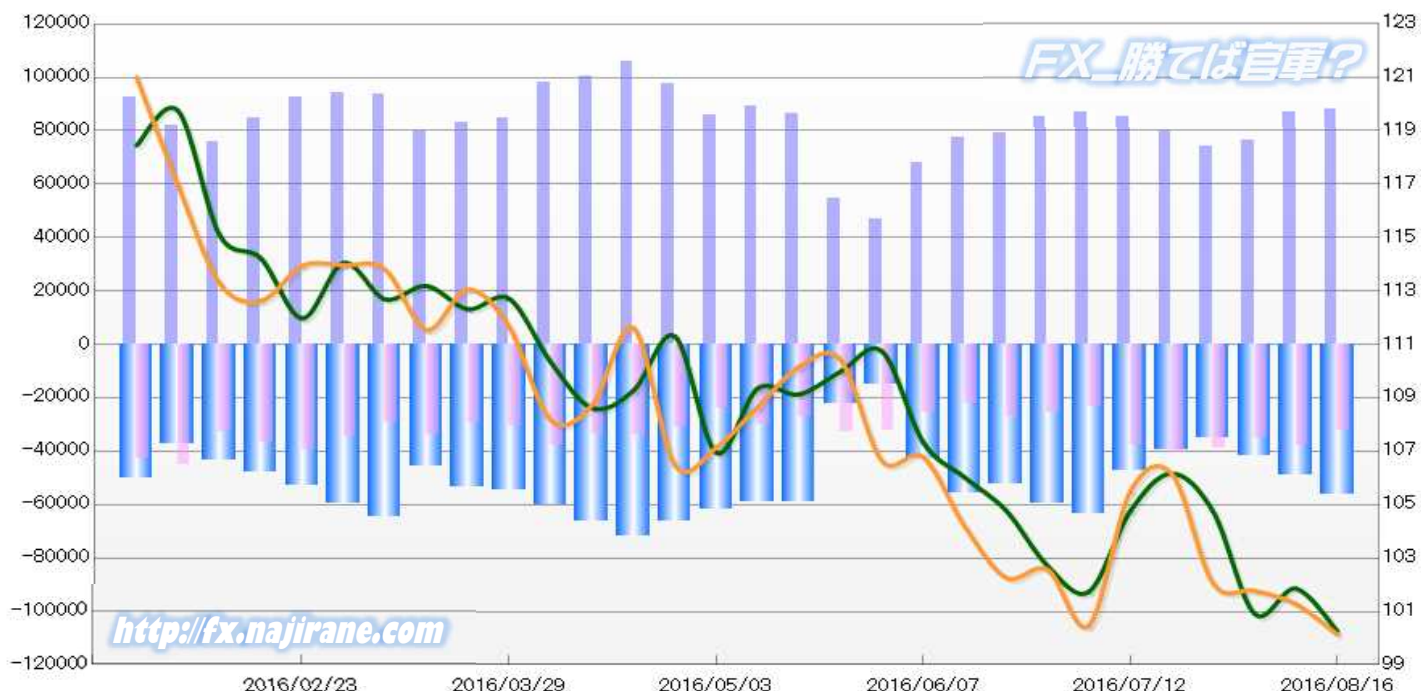
2016/02/23 ~ 2016/08/16

2016/08/19 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(%)		
2016/08/16	88273	1554	1.8%	32267	-5621	-14.8%	-56006	7175	14.7%	120540	-4067	-3.3%	100.27	100.14
2016/08/09	86719	10144	13.2%	37888	3013	8.6%	-48831	7131	17.1%	124607	13157	11.8%	101.86	101.28
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			39642			-52734			132018			111.98	113.94

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)



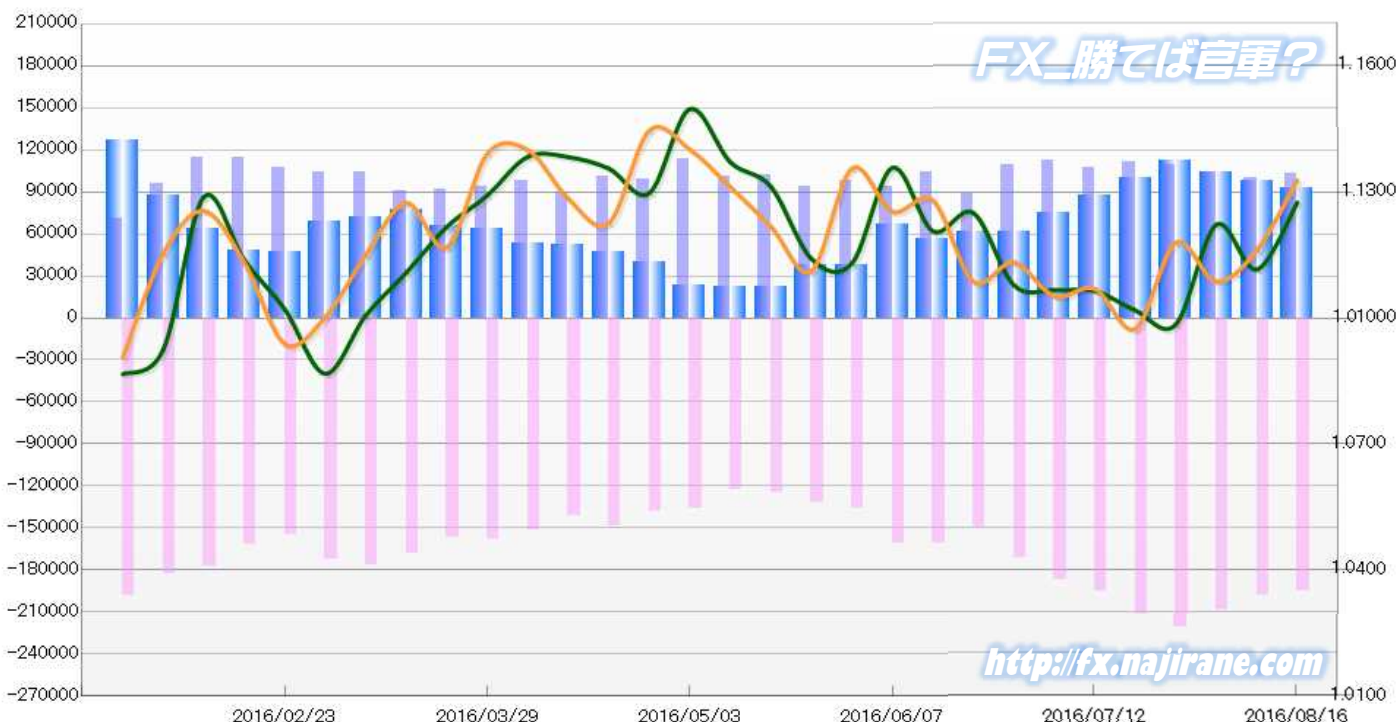
EURO FX - CHICAGO MERCANTILE EXCHANGE
2016/02/23 ~ 2016/08/16

Code-099741
2016/08/19 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			
2016/08/16	103060	2618	2.6%	195568	-3273	-1.6%	92508	-5891	-6.0%	298628	-655	-0.2%	1.1275	1.1328
2016/08/09	100442	-4074	-3.9%	198841	-9778	-4.7%	98399	-5704	-5.5%	299283	-13852	-4.4%	1.1115	1.1161
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			154423			46857			261989			1.1020	1.0938

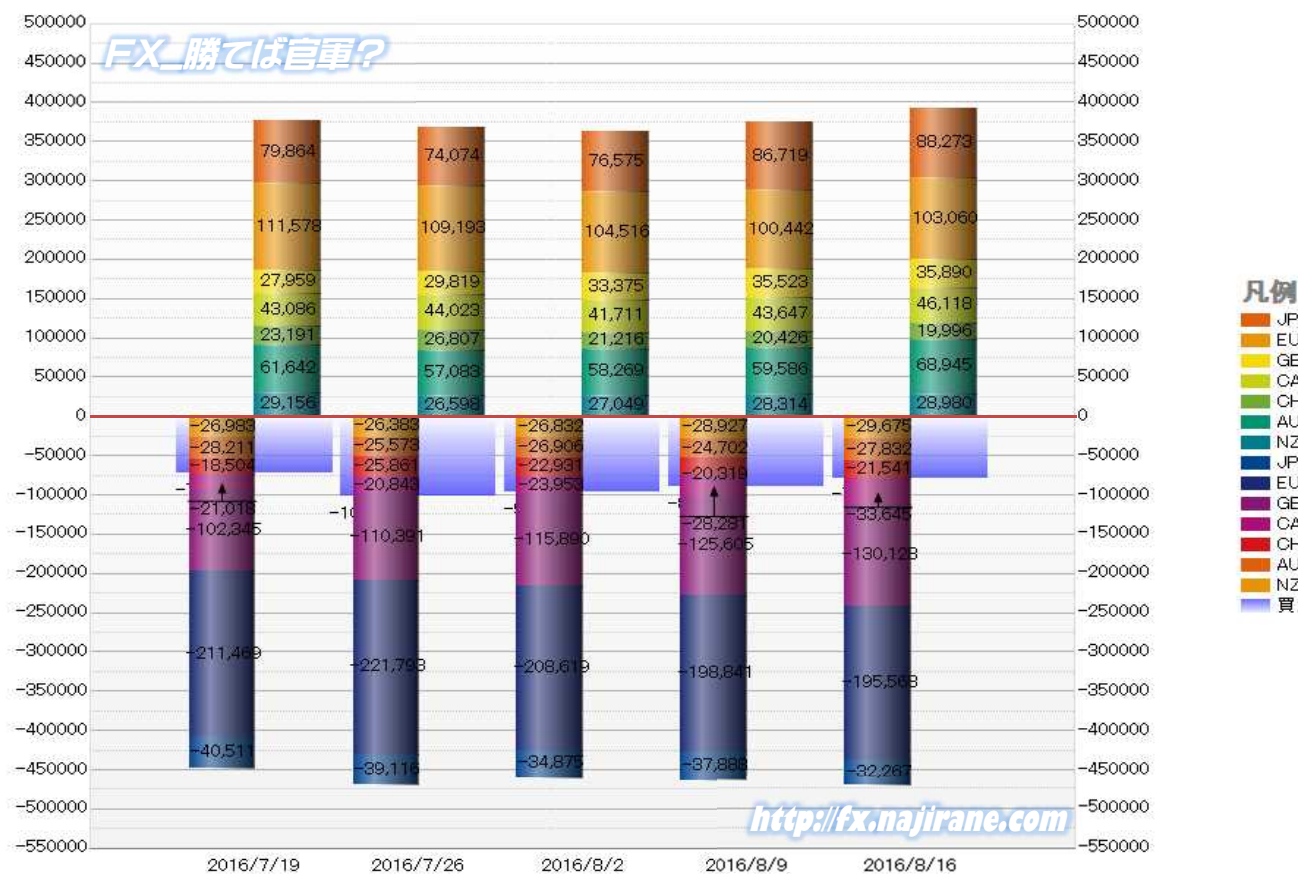
EURO FX - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS

— 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)



	2016/07/19			2016/07/26			2016/08/02			2016/08/09			2016/08/16		
	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	79864	40511	-39353	74074	39116	-34958	76575	34875	-41700	86719	37888	-48831	88273	32267	-56006
	前週比 枚数増減 (枚)			-5790	-1395	-4395	2501	-4241	6742	10144	3013	7131	1554	-5621	7175
	前週比 枚数増減 (%)			-7.25%	-3.44%	-11.17%	3.38%	-10.84%	19.29%	13.25%	8.64%	17.10%	1.79%	-14.84%	14.69%
EUR	111578	211469	99891	109193	221793	112600	104516	208619	104103	100442	198841	98399	103060	195568	92508
	前週比 枚数増減 (枚)			-2385	10324	12709	-4677	-13174	-8497	-4074	-9778	-5704	2618	-3273	-5891
	前週比 枚数増減 (%)			-2.14%	4.88%	12.72%	-4.28%	-5.94%	-7.55%	-3.90%	-4.69%	-5.48%	2.61%	-1.65%	-5.99%
GBP	27959	102345	74386	29819	110391	80572	33375	115890	82515	35523	125605	90082	35890	130128	94238
	前週比 枚数増減 (枚)			1860	8046	6186	3556	5499	1943	2148	9715	7567	367	4523	4156
	前週比 枚数増減 (%)			6.65%	7.86%	8.32%	11.93%	4.98%	2.41%	6.44%	8.38%	9.17%	1.03%	3.60%	4.61%
AUD	61642	28211	-33431	57083	25573	-31510	58269	26906	-31363	59586	24702	-34884	68945	27832	-41113
	前週比 枚数増減 (枚)			-4559	-2638	-1921	1186	1333	-147	1317	-2204	3521	9359	3130	6229
	前週比 枚数増減 (%)			-7.40%	-9.35%	-5.75%	2.08%	5.21%	-0.47%	2.26%	-8.19%	11.23%	15.71%	12.67%	17.86%
CAD	43086	21018	-22068	44023	20843	-23180	41711	23953	-17758	43647	28281	-15366	46118	33645	-12473
	前週比 枚数増減 (枚)			937	-175	1112	-2312	3110	-5422	1936	4328	-2392	2471	5364	-2893
	前週比 枚数増減 (%)			2.17%	-0.83%	5.04%	-5.25%	14.92%	-23.39%	4.64%	18.07%	-13.47%	5.66%	18.97%	-18.83%
CHF	23191	18504	-4687	26807	25861	-946	21216	22931	1715	20426	20319	-107	19996	21541	1545
	前週比 枚数増減 (枚)			3616	7357	-3741	-5591	-2930	769	-790	-2612	-1608	-430	1222	1438
	前週比 枚数増減 (%)			15.59%	39.76%	-79.82%	-20.86%	-11.33%	-281.29%	-3.72%	-11.39%	-106.24%	-2.11%	6.01%	-1543.93%
NZD	29156	26983	-2173	26598	26383	-215	27049	26832	-217	28314	28927	613	28980	29675	695
	前週比 枚数増減 (枚)			-2558	-600	-1958	451	449	2	1265	2095	396	666	748	82
	前週比 枚数増減 (%)			-8.77%	-2.22%	-90.11%	1.70%	1.70%	0.93%	4.68%	7.81%	-382.49%	2.35%	2.59%	13.38%
MXN	24675	64041	39366	24114	70676	46562	23915	76038	52123	19963	74325	54362	24542	70265	45723
	前週比 枚数増減 (枚)			-561	6635	7196	-199	5362	5561	-3952	-1713	2239	4579	-4060	-8639
	前週比 枚数増減 (%)			-2.27%	10.36%	18.28%	-0.83%	7.59%	11.94%	-16.53%	-2.25%	4.30%	22.94%	-5.46%	-15.89%
Total All 8	401151	513082	111931	391711	540636	148925	386626	536044	149418	394620	538888	144268	415804	540921	125117
	前週比 枚数増減 (枚)			-9440	27554	36994	-5085	-4592	493	7994	2844	-5150	21184	2033	-19151
	前週比 枚数増減 (%)			-2.35%	5.37%	33.05%	-1.30%	-0.85%	0.33%	2.07%	0.53%	-3.45%	5.37%	0.38%	-13.27%
Total 7 (MXN除く)	376476	449041	72565	367597	469960	102363	362711	460006	97295	374657	464563	89906	391262	470656	79394
	前週比 枚数増減 (枚)			-8879	20919	29798	-4886	-9954	-5068	11946	4557	-7389	16605	6093	-10512
	前週比 枚数増減 (%)			-2.4%	4.7%	41.1%	-1.3%	-2.1%	-5.0%	3.3%	1.0%	-7.6%	4.4%	1.3%	-11.7%

直近5週 CFTC IMM主要7通貨の構成

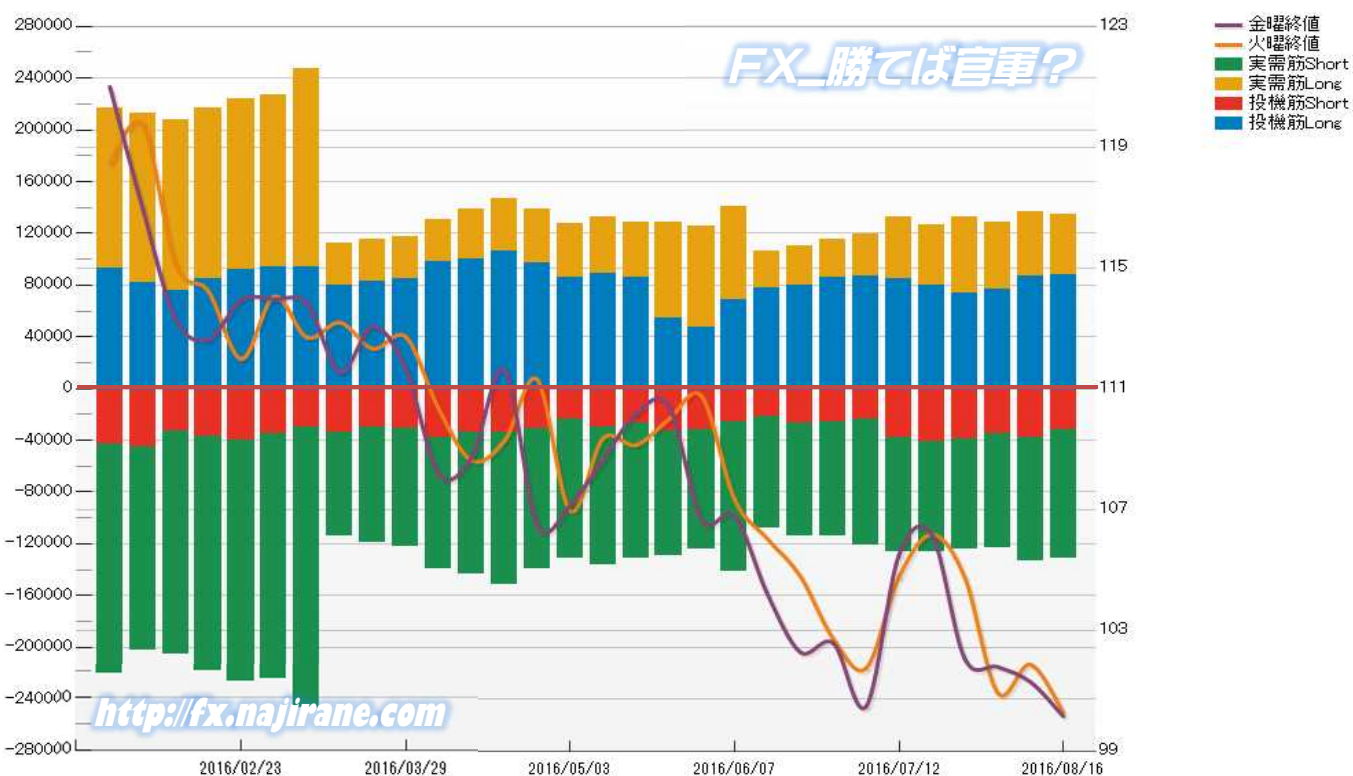


JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS

Code-097741
2016/08/19 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
2016/08/16	88273	32267	-56006	120540	46280	99196	52916	145476	134553	131463	-3090	266016	100.27	100.14
2016/08/09	86719	37888	-48831	124607	49619	95343	45724	144962	136338	133231	-3107	269569	101.86	101.28
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

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

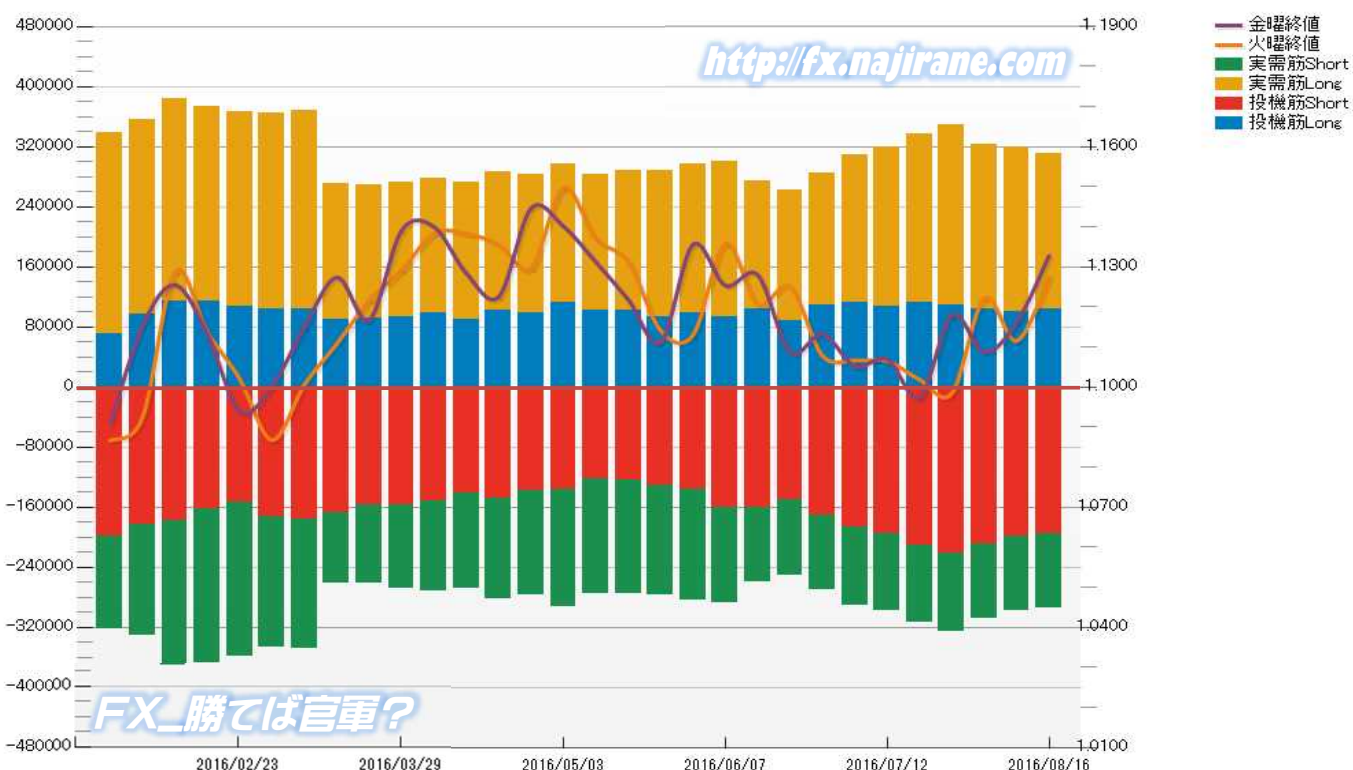


**EURO FX - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS**

**Code-099741
2016/08/19 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
2016/08/16	103060	195568	92508	298628	208203	99798	-108405	308001	311263	295366	-15897	606629	1.1275	1.1328
2016/08/09	100442	198841	98399	299283	218984	99470	-119514	318454	319426	298311	-21115	617737	1.1115	1.1161
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

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



FX_勝てば官軍?

CME Daily Volume

シカゴ・マーカンタイル取引所 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	
2016/8/18 (木)	8200	8562	160249	43278	35640	719089	1.1288	1.1353	
2016/8/17 (水)	5929	6417	140662	43568	35700	662731	1.1275	1.1288	
2016/8/16 (火)	18360	11450	210258	45197	37111	663904	1.1184	1.1275	
2016/8/15 (月)	4378	4292	67433	33272	36822	557841	1.1169	1.1184	
2016/8/12 (金)	6411	4919	140487	35971	40153	561453	1.1141	1.1161	
2016/8/11 (木)	8490	8622	103891	40624	47229	583179	1.1184	1.1142	
2016/8/10 (水)	7558	7828	141835	40831	55629	587750	1.1114	1.1184	
2016/8/9 (火)	6435	11161	104195	40554	58618	562934	1.1086	1.1115	
2016/8/8 (月)	7077	7623	71045	46291	58236	589016	1.1087	1.1086	
2016/8/5 (金)	11064	11995	162213	46090	57210	614995	1.1129	1.1087	

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	
2016/8/18 (木)	1903	2113	91551	8684	9852	479900	0.7659	0.7685	
2016/8/17 (水)	3692	2377	107346	8040	9048	459489	0.7698	0.7660	
2016/8/16 (火)	1806	1564	127486	7923	12180	448571	0.7676	0.7698	
2016/8/15 (月)	355	1288	62797	7527	11940	396450	0.7657	0.7676	
2016/8/12 (金)	928	2510	90720	7986	12054	394228	0.7699	0.7652	
2016/8/11 (木)	1259	1309	71140	8376	11112	393145	0.7712	0.7699	
2016/8/10 (水)	3575	5509	96428	7995	11930	401376	0.7667	0.7712	
2016/8/9 (火)	1410	1324	75365	5171	7659	375298	0.7657	0.7667	
2016/8/8 (月)	814	1402	60575	5123	8607	409286	0.7605	0.7657	
2016/8/5 (金)	1318	1568	89637	6337	9719	420131	0.7627	0.7622	

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	
2016/8/18 (木)	36	63	24101	306	277	91631	1.0391	1.0470	
2016/8/17 (水)	22	92	20475	365	214	77758	1.0395	1.0392	
2016/8/16 (火)	204	106	27586	428	155	71180	1.0276	1.0395	
2016/8/15 (月)	23	0	8432	254	101	52580	1.0261	1.0278	
2016/8/12 (金)	21	16	11037	241	101	54030	1.0251	1.0256	
2016/8/11 (木)	95	0	10228	384	168	63334	1.0260	1.0251	
2016/8/10 (水)	85	33	13897	309	170	65620	1.0187	1.0260	
2016/8/9 (火)	30	52	8986	249	168	69225	1.0176	1.0187	
2016/8/8 (月)	10	0	9882	308	188	75027	1.0198	1.0175	
2016/8/5 (金)	164	83	20341	342	226	81800	1.0265	1.0201	

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	
2016/8/18 (木)	4242	4271	120590	20370	20985	542037	100.23	99.94	
2016/8/17 (水)	4051	4922	117256	17138	17880	481324	100.27	100.23	
2016/8/16 (火)	8127	6177	132988	16404	16313	445822	101.27	100.27	
2016/8/15 (月)	1587	1095	60170	12486	12973	373717	101.24	101.27	
2016/8/12 (金)	2363	4520	111033	17203	19367	387985	101.93	101.28	
2016/8/11 (木)	1010	1166	59877	20915	20730	389845	101.18	101.93	
2016/8/10 (水)	3317	3355	81754	25545	25190	405734	101.86	101.18	
2016/8/9 (火)	4209	2837	60883	25762	28822	416046	102.41	101.86	
2016/8/8 (月)	6304	7489	74438	34018	40358	500562	101.93	102.42	
2016/8/5 (金)	6075	5883	112893	36230	39363	515223	101.17	101.78	

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	
2016/8/18 (木)	1047	2706	58560	6816	7872	301741	0.7781	0.7828	
2016/8/17 (水)	794	1267	64595	7410	6631	307380	0.7779	0.7780	
2016/8/16 (火)	1162	1423	76392	8823	7439	328724	0.7737	0.7777	
2016/8/15 (月)	1131	881	41193	9880	7120	313878	0.7718	0.7735	
2016/8/12 (金)	2682	1595	61001	9377	7169	323116	0.7699	0.7715	
2016/8/11 (木)	1641	1465	64199	10612	8411	349086	0.7664	0.7699	
2016/8/10 (水)	2207	2075	85939	10757	7980	346341	0.7622	0.7663	
2016/8/9 (火)	2219	1104	61546	10054	7292	319826	0.7596	0.7622	
2016/8/8 (月)	628	930	50431	9127	8526	338650	0.7586	0.7596	
2016/8/5 (金)	3917	2837	86971	9723	8942	328303	0.7680	0.7597	

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	
2016/8/18 (木)	0	0	22979	0	0	96604	0.7256	0.7288	
2016/8/17 (水)	0	0	25331	0	0	102385	0.7283	0.7255	
2016/8/16 (火)	0	0	12517	0	0	103022	0.7217	0.7283	
2016/8/15 (月)	0	0	19500	0	0	91265	0.7193	0.7217	
2016/8/12 (金)	0	0	22058	0	0	90609	0.7210	0.7201	
2016/8/11 (木)	0	0	23616	0	0	91356	0.7271	0.7208	
2016/8/10 (水)	0	0	13574	0	0	82658	0.7165	0.7271	
2016/8/9 (火)	0	0	11861	0	0	73847	0.7151	0.7165	
2016/8/8 (月)	0	0	20247	0	0	80650	0.7118	0.7151	
2016/8/5 (金)	0	0	13360	0	0	84145	0.7172	0.7138	

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	
2016/8/18 (木)	34	0	48263	483	634	268715	5.5332	5.5106	
2016/8/17 (水)	53	152	67922	1269	791	281907	5.5063	5.5025	
2016/8/16 (火)	287	254	53666	1281	674	260485	5.5578	5.5450	
2016/8/15 (月)	93	4	45592	1133	463	257329	5.5037	5.5297	
2016/8/12 (金)	16	224	53272	1081	474	247717	5.4709	5.4787	
2016/8/11 (木)	820	157	61455	1105	264	241416	5.4320	5.4850	
2016/8/10 (水)	65	35	46500	345	111	215566	5.4355	5.4289	
2016/8/9 (火)	139	43	50510	330	86	203654	5.3965	5.4229	
2016/8/8 (月)	41	15	35980	191	83	193275	5.3606	5.3885	
2016/8/5 (金)	40	14	46971	150	68	189089	5.2949	5.3318	

過去5日及び過去4週の4本値と各種ピボット

2016/08/15 ~ 2016/08/19

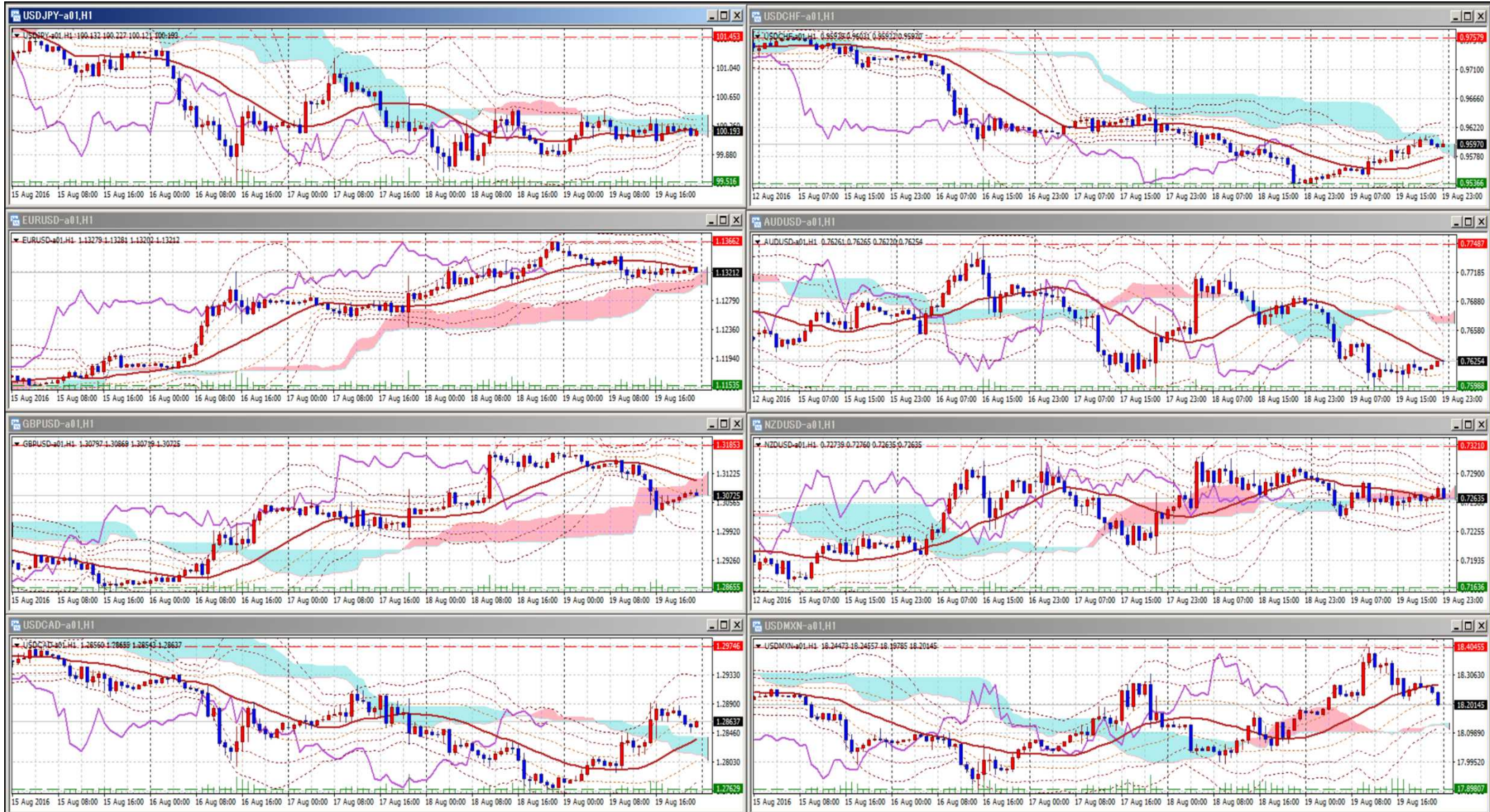
USD/JPY											Demark					Pivot					Fibonacci Zone						
当日のOHLCLから計算される翌日の											TD Range Projection					TD pivot points					StopLoss						
日足		Open	High	Low	Close	値幅/日	引け形態	真の高値	真の安値	予想高値	予想安値	予想高値	予想安値	StopLoss	Support		Pivot	Resistance		StopLoss	3-days AVG						
													LBOp	S2	S1	PP	R1	R2	HBOP			Support Zone 2	Support Zone 1	BP	Resistance Zone 1	Resistance Zone 2	
2016/08/15		101.24	101.45	100.87	101.27	58p	陰線引け	-	-	-	-	-	-	100.36	100.62	100.94	101.20	101.52	101.78	102.11		100.40 ~ 100.62	100.84 ~ 100.91	101.20	101.49 ~ 101.56	101.78 ~ 102.00	
2016/08/16		101.27	101.29	99.55	100.27	174p	陰線引け	101.29	99.55	100.78	99.04	100.78	99.04	97.70	98.62	99.45	100.37	101.19	102.11	102.94		97.96 ~ 98.62	99.29 ~ 99.50	100.37	101.24 ~ 101.45	102.11 ~ 102.78	
2016/08/17		100.27	101.17	100.05	100.23	111p	陰線引け	101.17	100.05	100.70	99.58	100.70	99.58	98.69	99.37	99.80	100.48	100.91	101.60	102.02	100.68	Bear	98.94 ~ 99.37	99.79 ~ 99.93	100.48	101.04 ~ 101.17	101.60 ~ 102.02
2016/08/18		100.23	100.48	99.65	99.94	83p	陰線引け	100.48	99.65	100.21	99.38	100.21	99.38	98.73	99.19	99.56	100.02	100.40	100.86	101.23	100.29	Bear	98.87 ~ 99.19	99.51 ~ 99.61	100.02	100.44 ~ 100.54	100.86 ~ 101.17
2016/08/19		99.94	100.46	99.91	100.14	55p	陰線引け	100.46	99.91	100.57	100.03	100.57	100.03	99.33	99.62	99.88	100.17	100.43	100.72	100.98	100.22	Bear	99.41 ~ 99.62	99.83 ~ 99.90	100.17	100.44 ~ 100.51	100.72 ~ 100.93
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						
2016/07/25 ~ 2016/07/29		106.20	106.72	101.98	102.05	475p	陰線引け	-	-	-	-	-	-	95.70	98.84	100.44	103.58	105.19	108.33	109.94		97.02 ~ 98.84	100.65 ~ 101.21	103.58	105.96 ~ 106.52	108.33 ~ 110.14	
2016/08/01 ~ 2016/08/05		102.20	102.82	100.68	101.78	214p	陰線引け	102.82	101.78	102.30	101.25	102.30	101.66	98.56	99.62	100.70	101.76	102.84	103.90	104.98		98.80 ~ 99.62	100.44 ~ 100.69	101.76	102.83 ~ 103.08	103.90 ~ 104.72	
2016/08/08 ~ 2016/08/12		101.93	102.65	100.85	101.28	180p	陰線引け	102.65	100.85	101.96	100.16	101.96	100.16	98.73	99.79	100.53	101.59	102.34	103.40	104.14	102.31	Bear	99.10 ~ 99.79	100.48 ~ 100.69	101.59	102.49 ~ 102.71	103.40 ~ 104.08
2016/08/15 ~ 2016/08/19		101.24	101.45	99.55	100.14	191p	陰線引け	101.45	99.55	100.80	98.89	100.80	98.89	97.40	98.47	99.31	100.38	101.22	102.29	103.12	101.24	Bear	97.74 ~ 98.47	99.20 ~ 99.43	100.38	101.33 ~ 101.56	102.29 ~ 103.02

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

2016/08/15 ~ 2016/08/19

Chart by OANDA Japan MetaTrader4



Pivot Maker Ver 3.0 by FX_勝てば官軍?

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