

**JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE**  
**2016/09/27 ~ 2017/03/21**

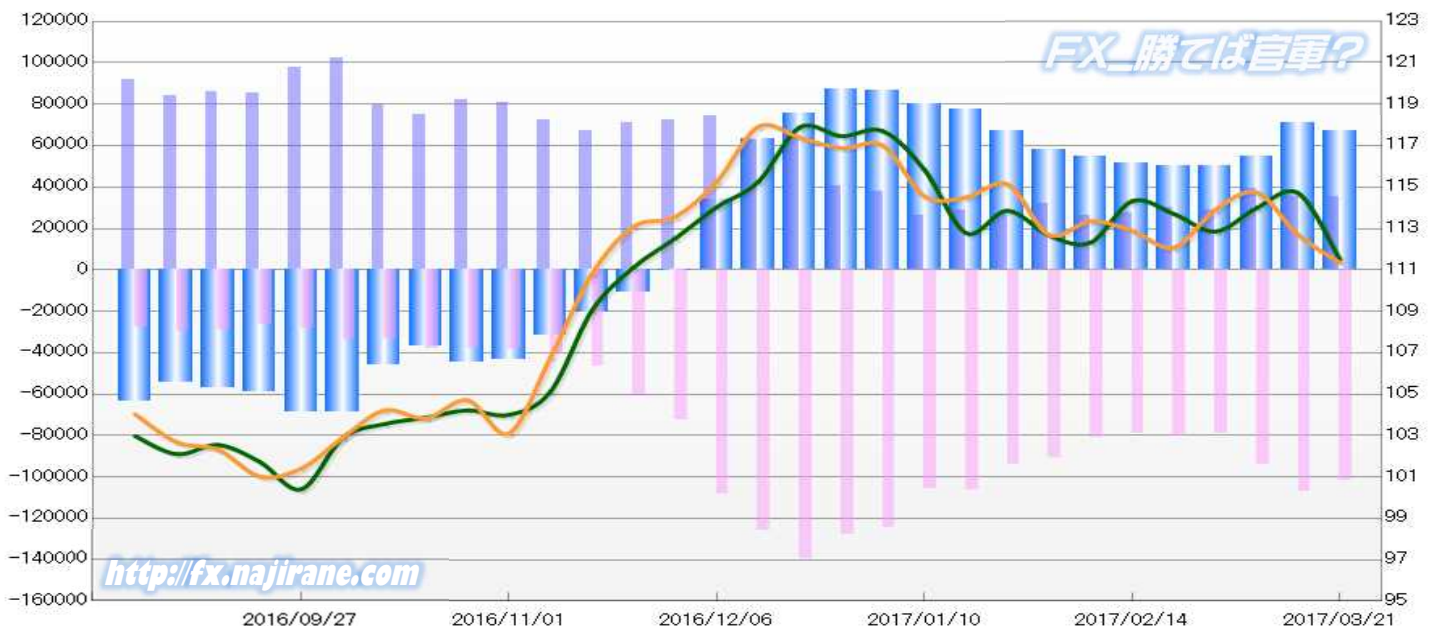
Code-097741

2017/03/24 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(%)		
2017/03/21	35039	-524	-1.5%	102026	-4834	-4.5%	66987	-4310	-6.0%	137065	-5358	-3.8%	111.50	111.35
2017/03/14	35563	-3640	-9.3%	106860	12957	13.8%	71297	16597	30.3%	142423	9317	7.0%	114.70	112.68
2017/03/07	39203	10191	35.1%	93903	14874	18.8%	54700	4683	9.4%	133106	25065	23.2%	113.99	114.73
2017/02/28	29012	-942	-3.1%	79029	-1087	-1.4%	50017	-145	-0.3%	108041	-2029	-1.8%	112.85	113.90
2017/02/21	29954	2253	8.1%	80116	1131	1.4%	50162	-1122	-2.2%	110070	3384	3.2%	113.71	112.08
2017/02/14	27701	1827	7.1%	78985	-1949	-2.4%	51284	-3776	-6.9%	106686	-122	-0.1%	114.32	112.89
2017/02/07	25874	-6342	-19.7%	80934	-9613	-10.6%	55060	-3271	-5.6%	106808	-15955	-13.0%	112.32	113.36
2017/01/31	32216	5089	18.8%	90547	-3420	-3.6%	58331	-8509	-12.7%	122763	1669	1.4%	112.67	112.69
2017/01/24	27127	-1433	-5.0%	93967	-12423	-11.7%	66840	-10990	-14.1%	121094	-13856	-10.3%	113.86	115.13
2017/01/17	28560	2519	9.7%	106390	510	0.5%	77830	-2009	-2.5%	134950	3029	2.3%	112.78	114.50
2017/01/10	26041	-11921	-31.4%	105880	-18846	-15.1%	79839	-6925	-8.0%	131921	-30767	-18.9%	115.83	114.55
2017/01/03	37962	-2603	-6.4%	124726	-2848	-2.2%	86764	-245	-0.3%	162688	-5451	-3.2%	117.70	117.00
2016/12/27	40565	-23635	-36.8%	127574	-12075	-8.6%	87009	11560	15.3%	168139	-35710	-17.5%	117.46	116.88
2016/12/20	64200	1768	2.8%	139649	13788	11.0%	75449	12020	19.0%	203849	15556	8.3%	117.88	117.38
2016/12/13	62432	-11935	-16.0%	125861	17557	16.2%	63429	29492	86.9%	188293	5622	3.1%	115.25	117.91
2016/12/06	74367	2243	3.1%	108304	35911	49.6%	33937	33668	12516.0%	182671	38154	26.4%	114.03	115.25
2016/11/29	72124	941	1.3%	72393	12110	20.1%	269	-11169	-102.5%	144517	13051	9.9%	112.52	113.56
2016/11/22	71183	4098	6.1%	60283	13874	29.9%	-10900	-9776	-47.3%	131466	17972	15.8%	111.12	113.09
2016/11/15	67085	-5534	-7.6%	46409	5746	14.1%	-20676	-11280	-35.3%	113494	212	0.2%	109.05	110.82
2016/11/08	72619	-8391	-10.4%	40663	2813	7.4%	-31956	-11204	-26.0%	113282	-5578	-4.7%	105.13	106.78
2016/11/01	81010	-1375	-1.7%	37850	60	0.2%	-43160	-1435	-3.2%	118860	-1315	-1.1%	104.00	103.11
2016/10/25	82385	7419	9.9%	37790	-185	-0.5%	-44595	7604	20.6%	120175	7234	6.4%	104.22	104.71
2016/10/18	74966	-4313	-5.4%	37975	4605	13.8%	-36991	-8918	-19.4%	112941	292	0.3%	103.87	103.83
2016/10/11	79279	-22707	-22.3%	33370	79	0.2%	-45909	-22786	-33.2%	112649	-22628	-16.7%	103.56	104.22
2016/10/04	101986	4554	4.7%	33291	4751	16.6%	-68695	-197	-0.3%	135277	9305	7.4%	102.90	102.91
2016/09/27	97432			28540			-68892			125972			100.41	101.41

**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)



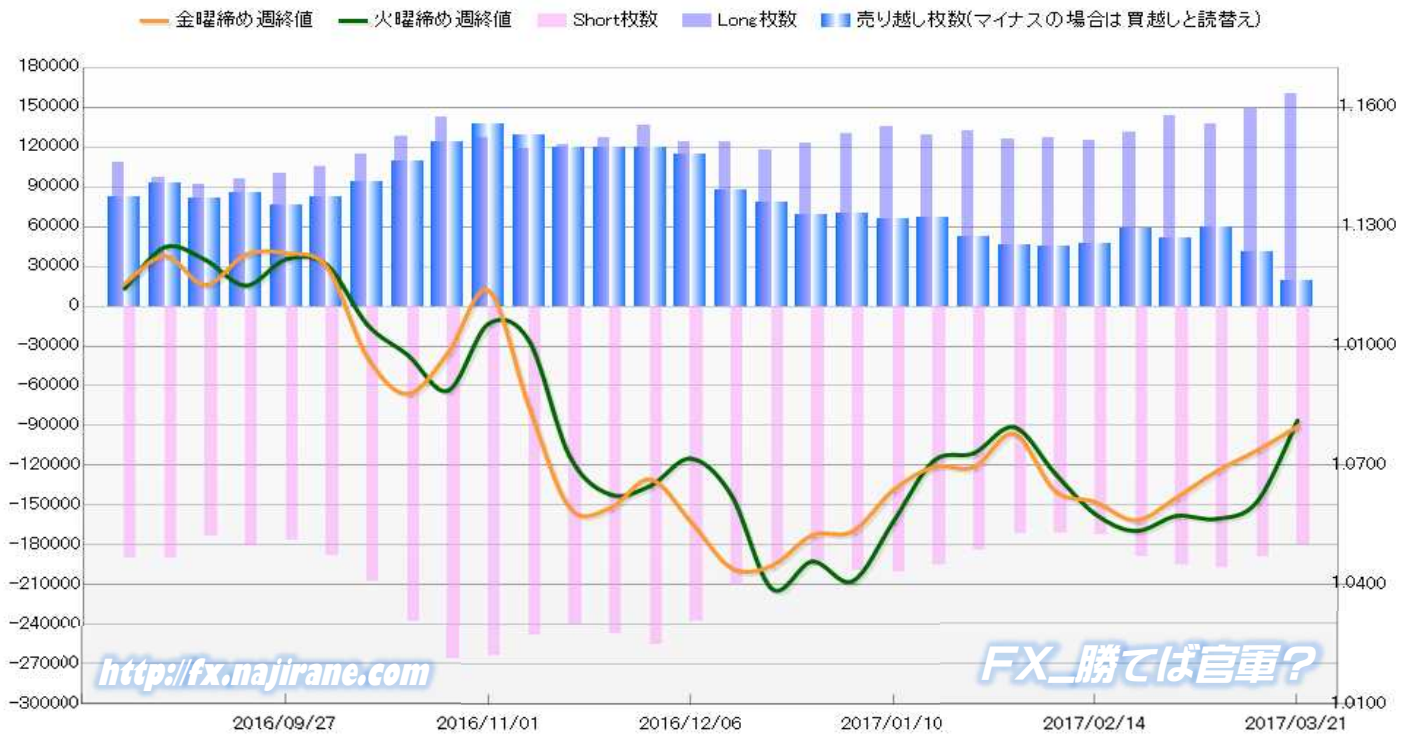
**EURO FX - CHICAGO MERCANTILE EXCHANGE**  
**2016/09/27 ~ 2017/03/21**

Code-099741

2017/03/24 NYクローズ時公表値

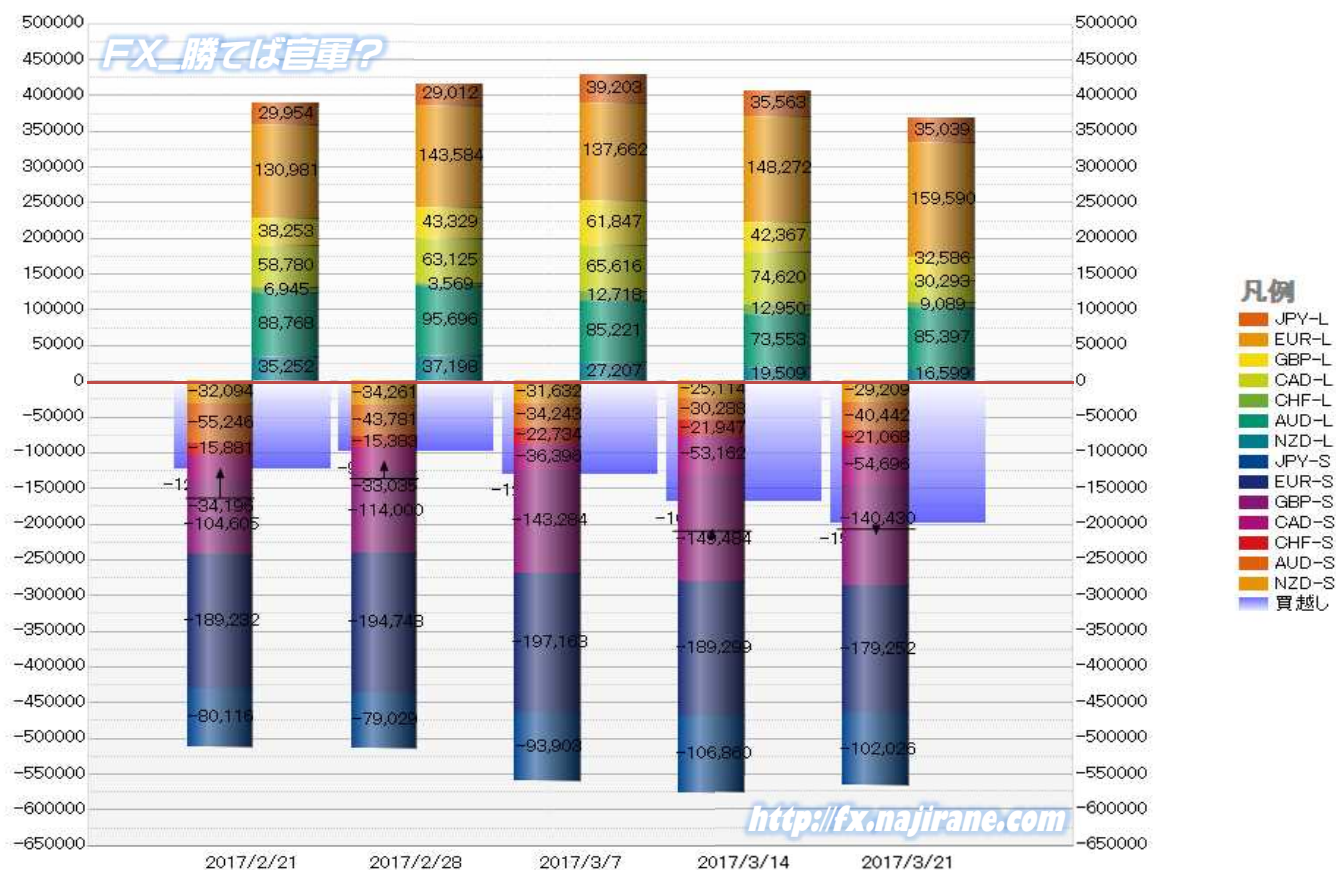
Report_Date	Non Commercial Positions										火曜日 引け値	金曜日 引け値		
	Long	増減		Short	増減		売り越し	増減		売買計			増減	
2017/03/21	159590	11318	7.6%	179252	-10047	-5.3%	19662	-21365	-52.1%	338842	1271	0.4%	1.0813	1.0798
2017/03/14	148272	10610	7.7%	189299	-7864	-4.0%	41027	-18474	-31.0%	337571	2746	0.8%	1.0609	1.0738
2017/03/07	137662	-5922	-4.1%	197163	2415	1.2%	59501	8337	16.3%	334825	-3507	-1.0%	1.0566	1.0686
2017/02/28	143584	12603	9.6%	194748	5516	2.9%	51164	-7087	-12.2%	338332	18119	5.7%	1.0573	1.0619
2017/02/21	130981	5648	4.5%	189232	17135	10.0%	58251	11487	24.6%	320213	22783	7.7%	1.0535	1.0562
2017/02/14	125333	-1375	-1.1%	172097	438	0.3%	46764	1813	4.0%	297430	-937	-0.3%	1.0578	1.0608
2017/02/07	126708	1019	0.8%	171659	257	0.1%	44951	-762	-1.7%	298367	1276	0.4%	1.0681	1.0637
2017/01/31	125689	-6215	-4.7%	171402	-12850	-7.0%	45713	-6635	-12.7%	297091	-19065	-6.0%	1.0796	1.0779
2017/01/24	131904	3058	2.4%	184252	-11094	-5.7%	52348	-14152	-21.3%	316156	-8036	-2.5%	1.0731	1.0696
2017/01/17	128846	-5901	-4.4%	195346	-5224	-2.6%	66500	677	1.0%	324192	-11125	-3.3%	1.0711	1.0697
2017/01/10	134747	5046	3.9%	200570	813	0.4%	65823	-4233	-6.0%	335317	5859	1.8%	1.0558	1.0638
2017/01/03	129701	6420	5.2%	199757	7068	3.7%	70056	648	0.9%	329458	13488	4.3%	1.0410	1.0535
2016/12/27	123281	5821	5.0%	192689	-2816	-1.4%	69408	-8637	-11.1%	315970	3005	1.0%	1.0459	1.0525
2016/12/20	117460	-6137	-5.0%	195505	-15605	-7.4%	78045	-9468	-10.8%	312965	-21742	-6.5%	1.0390	1.0448
2016/12/13	123597	207	0.2%	211110	-26836	-11.3%	87513	-27043	-23.6%	334707	-26629	-7.4%	1.0626	1.0443
2016/12/06	123390	-12718	-9.3%	237946	-17402	-6.8%	114556	-4684	-3.9%	361336	-30120	-7.7%	1.0718	1.0559
2016/11/29	136108	8986	7.1%	255348	8878	3.6%	119240	-108	-0.1%	391456	17864	4.8%	1.0649	1.0665
2016/11/22	127122	5547	4.6%	246470	5713	2.4%	119348	166	0.1%	373592	11260	3.1%	1.0628	1.0593
2016/11/15	121575	2678	2.3%	240757	-7454	-3.0%	119182	-10132	-7.8%	362332	-4776	-1.3%	1.0724	1.0595
2016/11/08	118897	-7546	-6.0%	248211	-15617	-5.9%	129314	-8071	-5.9%	367108	-23163	-5.9%	1.1013	1.0847
2016/11/01	126443	-16438	-11.5%	263828	-2909	-1.1%	137385	13529	10.9%	390271	-19347	-4.7%	1.1056	1.1139
2016/10/25	142881	14700	11.5%	266737	29288	12.3%	123856	14588	13.4%	409618	43988	12.0%	1.0889	1.0984
2016/10/18	128181	13897	12.2%	237449	29693	14.3%	109268	15796	16.9%	365630	43590	13.5%	1.0978	1.0880
2016/10/11	114284	8650	8.2%	207756	20063	10.7%	93472	11413	13.9%	322040	28713	9.8%	1.1054	1.0972
2016/10/04	105634	5142	5.1%	187693	11171	6.3%	82059	6029	7.9%	293327	16313	5.9%	1.1204	1.1199
2016/09/27	100492			176522			76030			277014			1.1219	1.1233

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



	2017/02/21			2017/02/28			2017/03/07			2017/03/14			2017/03/21		
	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	29954	80116	50162	29012	79029	50017	39203	93903	54700	35563	106860	71297	35039	102026	66987
	前週比 枚数増減 (枚)			-942	-1087	-145	10191	14874	4683	-3640	12957	16597	-524	-4834	-4310
	前週比 枚数増減 (%)			-3.14%	-1.36%	-0.29%	35.13%	18.82%	9.36%	-9.29%	13.80%	30.34%	-1.47%	-4.52%	-6.05%
EUR	130981	189232	58251	143584	194748	51164	137662	197163	59501	148272	189299	41027	159590	179252	19662
	前週比 枚数増減 (枚)			12603	5516	-7087	-5922	2415	8337	10610	-7864	-18474	11318	-10047	-21365
	前週比 枚数増減 (%)			9.62%	2.91%	-12.17%	-4.12%	1.24%	16.29%	7.71%	-3.99%	-31.05%	7.63%	-5.31%	-52.08%
GBP	38253	104605	66352	43329	114000	70671	61847	143284	81437	42367	149484	107117	32586	140430	107844
	前週比 枚数増減 (枚)			5076	9395	4319	18518	29284	10766	-19480	6200	25680	-9781	-9054	727
	前週比 枚数増減 (%)			13.27%	8.98%	6.51%	42.74%	25.69%	15.23%	-31.50%	4.33%	31.53%	-23.09%	-6.06%	0.68%
AUD	88768	55246	-33522	95696	43781	-51915	85221	34243	-50978	73553	30288	-43265	85397	40442	-44955
	前週比 枚数増減 (枚)			6928	-11465	18393	-10475	-9538	-937	-11668	-3955	-7713	11844	10154	1690
	前週比 枚数増減 (%)			7.80%	-20.75%	54.87%	-10.95%	-21.79%	-1.80%	-13.69%	-11.55%	-15.13%	16.10%	33.52%	3.91%
CAD	58780	34196	-24584	63125	33035	-30090	65616	36396	-29220	74620	53162	-21458	30293	54696	24403
	前週比 枚数増減 (枚)			4345	-1161	5506	2491	3361	-870	9004	16766	-7762	-44327	1534	2945
	前週比 枚数増減 (%)			7.39%	-3.40%	22.40%	3.95%	10.17%	-2.89%	13.72%	46.07%	-26.56%	-59.40%	2.89%	-213.72%
CHF	6945	15881	8936	3569	15383	11814	12718	22734	10016	12950	21947	8997	9089	21068	11979
	前週比 枚数増減 (枚)			-3376	-498	2878	9149	7351	-1798	232	-787	-1019	-3861	-879	2982
	前週比 枚数増減 (%)			-48.61%	-3.14%	32.21%	256.35%	47.79%	-15.22%	1.82%	-3.46%	-10.17%	-29.81%	-4.01%	33.14%
NZD	35252	32094	-3158	37198	34261	-2937	27207	31632	4425	19509	25114	5605	16599	29209	12610
	前週比 枚数増減 (枚)			1946	2167	-221	-9991	-2629	1488	-7698	-6518	1180	-2910	4095	7005
	前週比 枚数増減 (%)			5.52%	6.75%	-7.00%	-26.86%	-7.67%	-250.66%	-28.29%	-20.61%	26.67%	-14.92%	16.31%	124.98%
MXN	35125	91606	56481	39057	84840	45783	38707	81465	42758	51271	56738	5467	57730	61011	3281
	前週比 枚数増減 (枚)			3932	-6766	-10698	-350	-3375	-3025	12564	-24727	-37291	6459	4273	-2186
	前週比 枚数増減 (%)			11.19%	-7.39%	-18.94%	-0.90%	-3.98%	-6.61%	32.46%	-30.35%	-87.21%	12.60%	7.53%	-39.99%
Total All 8	424058	602976	178918	454570	599077	144507	468181	640820	172639	458105	632892	174787	426323	628134	201811
	前週比 枚数増減 (枚)			30512	-3899	-34411	13611	41743	28132	-10076	-7928	2148	-31782	-4758	27024
	前週比 枚数増減 (%)			7.20%	-0.65%	-19.23%	2.99%	6.97%	19.47%	-2.15%	-1.24%	1.24%	-6.94%	-0.75%	15.46%
Total 7 (MXN除く)	388933	511370	122437	415513	514237	98724	429474	559355	129881	406834	576154	169320	368593	567123	198530
	前週比 枚数増減 (枚)			26580	2867	-23713	13961	45118	31157	-22640	16799	39439	-38241	-9031	29210
	前週比 枚数増減 (%)			6.8%	0.6%	-19.4%	3.4%	8.8%	31.6%	-5.3%	3.0%	30.4%	-9.4%	-1.6%	17.3%

### 直近5週 CFTC IMM主要7通貨の構成

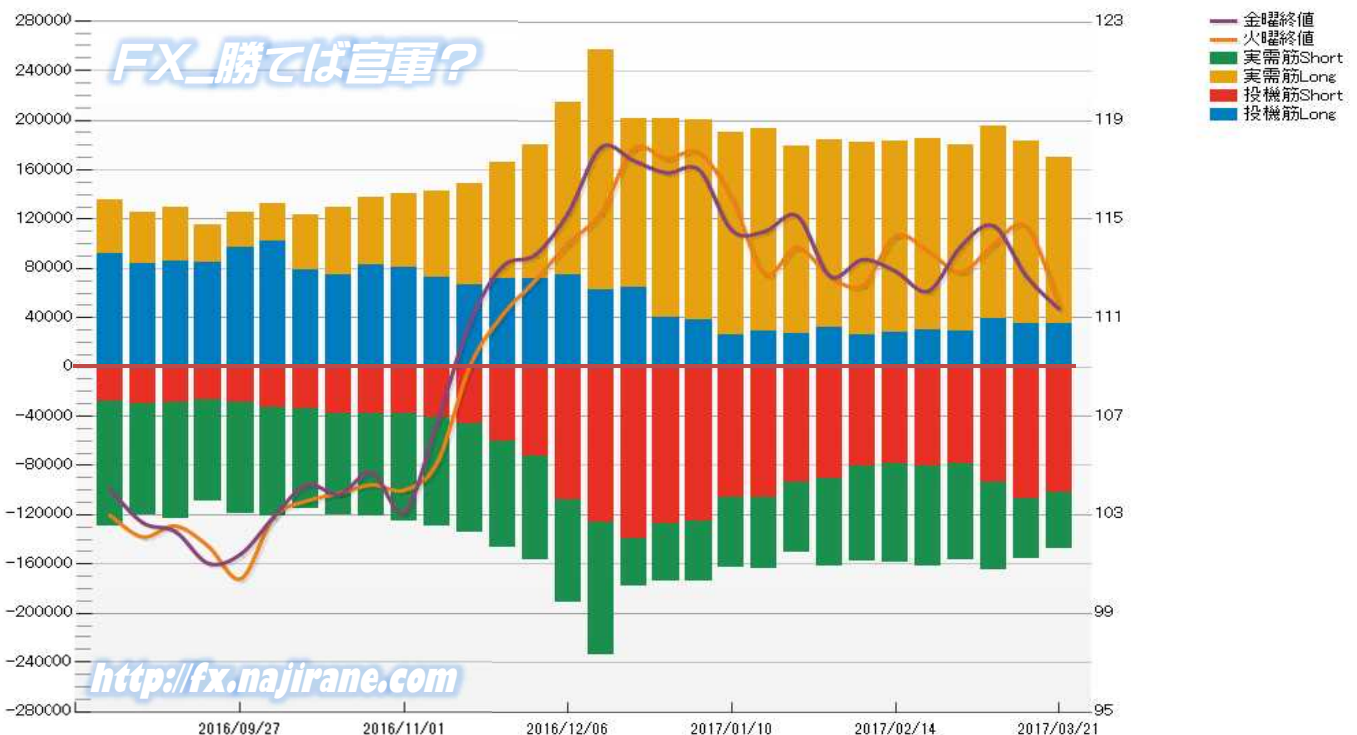


JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE  
FUTURES ONLY POSITIONS

Code-097741  
2017/03/24 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
2017/03/21	35039	102026	66987	137065	135159	45684	-89475	180843	170198	147710	-22488	317908	111.50	111.35
2017/03/14	35563	106860	71297	142423	148132	48390	-99742	196522	183695	155250	-28445	338945	114.70	112.68
2017/03/07	39203	93903	54700	133106	156075	71228	-84847	227303	195278	165131	-30147	360409	113.99	114.73
2017/02/28	29012	79029	50017	108041	150880	77620	-73260	228500	179892	156649	-23243	336541	112.85	113.90
2017/02/21	29954	80116	50162	110070	155538	81397	-74141	236935	185492	161513	-23979	347005	113.71	112.08
2017/02/14	27701	78985	51284	106686	155557	80051	-75506	235608	183258	159036	-24222	342294	114.32	112.89
2017/02/07	25874	80934	55060	106808	156236	77214	-79022	233450	182110	158148	-23962	340258	112.32	113.36
2017/01/31	32216	90547	58331	122763	152598	71166	-81432	223764	184814	161713	-23101	346527	112.67	112.69
2017/01/24	27127	93967	66840	121094	152556	56703	-95853	209259	179683	150670	-29013	330353	113.86	115.13
2017/01/17	28560	106390	77830	134950	164514	57301	-107213	221815	193074	163691	-29383	356765	112.78	114.50
2017/01/10	26041	105880	79839	131921	164249	56661	-107588	220910	190290	162541	-27749	352831	115.83	114.55
2017/01/03	37962	124726	86764	162688	162764	48801	-113963	211565	200726	173527	-27199	374253	117.70	117.00
2016/12/27	40565	127574	87009	168139	160533	46704	-113829	207237	210198	174278	-26820	375376	117.46	116.88
2016/12/20	64200	139649	75449	203849	137201	37978	-99223	175179	201401	177627	-23774	379028	117.88	117.38
2016/12/13	62432	125861	63429	188293	194893	107464	-87429	302357	257325	233325	-24000	490650	115.25	117.91
2016/12/06	74367	108304	33937	182671	140357	83264	-57093	223621	214724	191568	-23156	406292	114.03	115.25
2016/11/29	72124	72393	269	144517	108163	83995	-24168	192158	180287	156388	-23899	336675	112.52	113.56
2016/11/22	71183	60283	-10900	131466	95166	86202	-8964	181368	166349	146485	-19864	312834	111.12	113.09
2016/11/15	67085	46409	-20676	113494	81503	88408	6905	169911	148588	134817	-13771	283405	109.05	110.82
2016/11/08	72619	40663	-31956	113282	69838	88139	18301	157977	142457	128802	-13655	271259	105.13	106.78
2016/11/01	81010	37850	-43160	118860	59272	87511	28239	146783	140282	125361	-14921	265643	104.00	103.11
2016/10/25	82385	37790	-44595	120175	55555	83712	28157	139267	137940	121502	-16438	259442	104.22	104.71
2016/10/18	74966	37975	-36991	112941	54359	81884	27525	136243	129325	119859	-9466	249184	103.87	103.83
2016/10/11	79279	33370	-45909	112649	43806	81544	37738	125350	123085	114914	-8171	237999	103.56	104.22
2016/10/04	101986	33291	-68695	135277	30627	87820	57193	118447	132613	121111	-11502	253724	102.90	102.91
2016/09/27	97432	28540	-68892	125972	28326	90589	62263	118915	125758	119129	-6629	244887	100.41	101.41
2016/09/20	85117	26332	-58785	111449	29715	83021	53306	112736	114832	109353	-5479	224185	101.73	101.03
2016/09/13	86140	29294	-56846	115434	43492	93700	50208	137192	129632	122994	-6638	252626	102.55	102.32
2016/09/06	83968	29479	-54489	113447	41120	91024	49904	132144	125088	120503	-4585	245591	102.10	102.68
2016/08/30	91570	27909	-63661	119479	44366	101570	57204	145936	135936	129479	-6457	265415	102.98	104.03

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

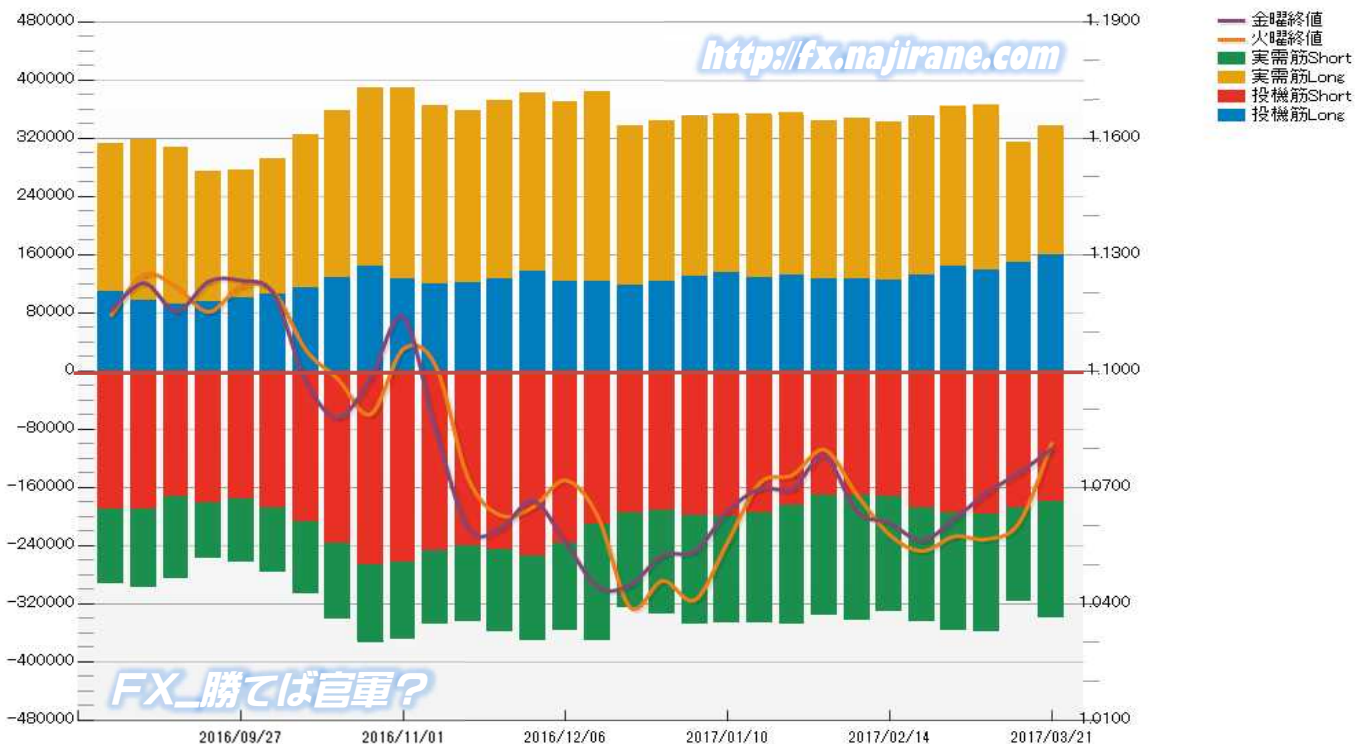


EURO FX - CHICAGO MERCANTILE EXCHANGE  
FUTURES ONLY POSITIONS

Code-099741  
2017/03/24 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
2017/03/21	159590	179252	19662	338842	176574	160480	-16094	337054	336164	339732	3568	675896	1.0813	1.0798
2017/03/14	148272	189299	41027	337571	166321	128708	-37613	295029	314593	318007	3414	632600	1.0609	1.0738
2017/03/07	137662	197163	59501	334825	228335	161564	-66771	389899	365997	358727	-7270	724724	1.0566	1.0686
2017/02/28	143584	194748	51164	338332	220938	162414	-58524	383352	364522	357162	-7360	721684	1.0573	1.0619
2017/02/21	130981	189232	58251	320213	220218	155969	-64249	376187	351199	345201	-5998	696400	1.0535	1.0562
2017/02/14	125333	172097	46764	297430	216770	159331	-57439	376101	342103	331428	-10675	673531	1.0578	1.0608
2017/02/07	126708	171659	44951	298367	220490	171635	-48855	392125	347198	343294	-3904	690492	1.0681	1.0637
2017/01/31	125689	171402	45713	297091	218274	164996	-53278	383270	343963	336398	-7565	680361	1.0796	1.0779
2017/01/24	131904	184252	52348	316156	224017	163750	-60267	387767	355921	348002	-7919	703923	1.0731	1.0696
2017/01/17	128846	195346	66500	324192	225333	150756	-74577	376089	354179	346102	-8077	700281	1.0711	1.0697
2017/01/10	134747	200570	65823	335317	219984	147154	-72830	367138	354731	347724	-7007	702455	1.0558	1.0638
2017/01/03	129701	199757	70056	329458	221781	148076	-73705	369857	351482	347833	-3649	699315	1.0410	1.0535
2016/12/27	123281	192689	69408	315970	220288	141332	-78956	361620	343569	334021	-9548	677590	1.0459	1.0525
2016/12/20	117460	195505	78045	312965	219648	130749	-88899	350397	337108	326254	-10854	663362	1.0390	1.0448
2016/12/13	123597	211110	87513	334707	259537	160236	-99301	419773	383134	371346	-11788	754480	1.0626	1.0443
2016/12/06	123390	237946	114556	361336	246681	120065	-126616	366746	370071	358011	-12060	728082	1.0718	1.0559
2016/11/29	136108	255348	119240	391456	245355	116561	-128794	361916	381463	371909	-9554	753372	1.0649	1.0665
2016/11/22	127122	246470	119348	373592	243796	111726	-132070	355522	370918	358196	-12722	729114	1.0628	1.0593
2016/11/15	121575	240757	119182	362332	235596	104624	-130972	340220	357171	345381	-11790	702552	1.0724	1.0595
2016/11/08	118897	248211	129314	367108	245616	101035	-144581	346651	364513	349246	-15267	713759	1.1013	1.0847
2016/11/01	126443	263828	137385	390271	261922	105533	-156389	367455	388365	369361	-19004	757726	1.1056	1.1139
2016/10/25	142881	266737	123856	409618	246230	108147	-138083	354377	389111	374884	-14227	763995	1.0889	1.0984
2016/10/18	128181	237449	109268	365630	230197	104790	-125407	334987	358378	342239	-16139	700617	1.0978	1.0880
2016/10/11	114284	207756	93472	322040	209879	99131	-110748	309010	324163	306887	-17276	631050	1.1054	1.0972
2016/10/04	105634	187693	82059	293327	186827	89483	-97344	276310	292461	277176	-15285	569637	1.1204	1.1199
2016/09/27	100492	176522	76030	277014	174828	86986	-87842	261814	275320	263508	-11812	538828	1.1219	1.1233
2016/09/20	95698	180723	85025	276421	177910	77967	-99943	255877	273608	258690	-14918	532298	1.1152	1.1230
2016/09/13	91783	173258	81475	265041	216048	112825	-103223	328873	307831	286083	-21748	593914	1.1217	1.1154
2016/09/06	97324	189954	92630	287278	220781	107441	-113340	328222	318105	297395	-20710	615500	1.1249	1.1226
2016/08/30	108261	190186	81925	298447	204241	103433	-100808	307674	312502	293619	-18883	606121	1.1144	1.1157

EURO FX - CHICAGO MERCANTILE EXCHANGE  
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FX\_勝てば官軍?

# CME Daily Volume

FX\_勝てば官軍? <http://fx.najirane.com>

シカゴ・マーカントイル取引所 取扱高日次データ

GB Pound				当日含む前3日移動平均			参考レート	
Date	CALL	PUT	FUTURE	CALL	PUT	FUTURE	Open	Close
2017/3/23 (木)	274	486	95408	624	648	115108	1.2475	1.2517
2017/3/22 (水)	943	660	113406	931	631	109791	1.2477	1.2475
2017/3/21 (火)	654	799	136510	843	596	105036	1.2359	1.2477
2017/3/20 (月)	1197	434	79458	828	548	101980	1.2387	1.2359
2017/3/17 (金)	679	555	99140	940	878	116931	1.2356	1.2394
2017/3/16 (木)	607	655	127341	781	876	118711	1.2292	1.2356
2017/3/15 (水)	1534	1423	124311	638	851	117381	1.2153	1.2292
2017/3/14 (火)	203	551	104481	461	537	122869	1.2213	1.2153
2017/3/13 (月)	177	580	123350	581	627	193473	1.2164	1.2213
2017/3/10 (金)	1003	480	140775	695	569	248600	1.2155	1.2175

EU Euro				当日含む前3日移動平均			参考レート	
Date	CALL	PUT	FUTURE	CALL	PUT	FUTURE	Open	Close
2017/3/23 (木)	1856	3098	159013	3738	3478	199819	1.0794	1.0782
2017/3/22 (水)	2362	2828	201281	3595	3439	193005	1.0813	1.0794
2017/3/21 (火)	6996	4507	239164	3925	4751	187795	1.0734	1.0813
2017/3/20 (月)	1426	2983	138571	2643	5222	180036	1.0742	1.0734
2017/3/17 (金)	3354	6763	185649	2970	4768	210742	1.0772	1.0738
2017/3/16 (木)	3149	5921	215887	2347	2996	202806	1.0731	1.0772
2017/3/15 (水)	2407	1621	230691	1546	1634	194321	1.0609	1.0730
2017/3/14 (火)	1484	1445	161839	2568	2769	285180	1.0652	1.0609
2017/3/13 (月)	746	1837	190432	3825	2932	443471	1.0680	1.0652
2017/3/10 (金)	5473	5024	503268	5551	3342	532344	1.0576	1.0686

AUS Dollar				当日含む前3日移動平均			参考レート	
Date	CALL	PUT	FUTURE	CALL	PUT	FUTURE	Open	Close
2017/3/23 (木)	241	421	75410	360	595	96157	0.7671	0.7629
2017/3/22 (水)	452	650	100170	371	566	95216	0.7681	0.7671
2017/3/21 (火)	386	714	112890	1367	581	87729	0.7728	0.7681
2017/3/20 (月)	275	334	72587	1437	810	85603	0.7701	0.7728
2017/3/17 (金)	3441	695	77709	1783	974	100152	0.7673	0.7706
2017/3/16 (木)	595	1402	106513	749	844	94685	0.7701	0.7673
2017/3/15 (水)	1314	825	116235	695	572	81140	0.7559	0.7702
2017/3/14 (火)	339	305	61306	496	602	82771	0.7566	0.7559
2017/3/13 (月)	432	585	65880	557	806	131088	0.7538	0.7566
2017/3/10 (金)	716	915	121127	597	822	166042	0.7500	0.7546

CHE Franc				当日含む前3日移動平均			参考レート	
Date	CALL	PUT	FUTURE	CALL	PUT	FUTURE	Open	Close
2017/3/23 (木)	60	0	14737	54	0	20241	1.0084	1.0068
2017/3/22 (水)	101	1	24634	52	17	19797	1.0067	1.0083
2017/3/21 (火)	2	0	21351	19	18	17412	1.0011	1.0068
2017/3/20 (月)	52	50	13406	50	18	19003	1.0023	1.0011
2017/3/17 (金)	4	3	17478	34	1	23680	1.0038	1.0015
2017/3/16 (木)	95	0	26125	34	0	22679	0.9992	1.0038
2017/3/15 (水)	3	0	27436	3	1	21714	0.9903	0.9992
2017/3/14 (火)	5	0	14477	2	2	24801	0.9924	0.9903
2017/3/13 (月)	1	3	23229	2	2	41940	0.9899	0.9925
2017/3/10 (金)	0	4	36696	2	1	52443	0.9875	0.9899

JPN Yen				当日含む前3日移動平均			参考レート	
Date	CALL	PUT	FUTURE	CALL	PUT	FUTURE	Open	Close
2017/3/23 (木)	2043	1542	210639	2138	1659	217305	111.30	111.03
2017/3/22 (水)	2623	2252	246586	1641	1457	173138	111.50	111.30
2017/3/21 (火)	1748	1184	194689	1608	1812	125578	112.53	111.50
2017/3/20 (月)	552	934	78138	1642	2017	109769	112.74	112.53
2017/3/17 (金)	2525	3319	103907	1735	1985	137997	113.35	112.68
2017/3/16 (木)	1848	1799	147261	1079	1133	136337	113.45	113.35
2017/3/15 (水)	833	838	162823	563	846	115531	114.70	113.45
2017/3/14 (火)	555	762	98927	570	993	139285	114.94	114.70
2017/3/13 (月)	301	939	84842	701	891	191499	114.88	114.94
2017/3/10 (金)	854	1278	234087	820	1256	285770	115.09	114.73

CAN Dollar				当日含む前3日移動平均			参考レート	
Date	CALL	PUT	FUTURE	CALL	PUT	FUTURE	Open	Close
2017/3/23 (木)	100	161	43729	319	469	58991	0.7500	0.7488
2017/3/22 (水)	397	531	61805	385	482	59185	0.7489	0.7500
2017/3/21 (火)	461	716	71438	321	471	56975	0.7496	0.7489
2017/3/20 (月)	296	200	44311	328	535	57406	0.7500	0.7496
2017/3/17 (金)	207	498	55175	398	834	74153	0.7506	0.7492
2017/3/16 (木)	480	908	72731	402	728	75905	0.7519	0.7506
2017/3/15 (水)	508	1096	94554	365	493	73089	0.7418	0.7519
2017/3/14 (火)	218	180	60431	320	240	84501	0.7435	0.7418
2017/3/13 (月)	370	202	64282	611	433	115016	0.7429	0.7435
2017/3/10 (金)	373	339	128789	731	603	143956	0.7402	0.7429

NZL Dollar				当日含む前3日移動平均			参考レート	
Date	CALL	PUT	FUTURE	CALL	PUT	FUTURE	Open	Close
2017/3/23 (木)	0	0	13806	0	0	18706	0.7046	0.7026
2017/3/22 (水)	0	0	17611	0	0	19662	0.7044	0.7046
2017/3/21 (火)	0	0	24700	0	0	20419	0.7050	0.7043
2017/3/20 (月)	0	0	16675	0	0	22341	0.7018	0.7050
2017/3/17 (金)	0	0	19881	0	0	28472	0.6982	0.7019
2017/3/16 (木)	0	0	30468	0	0	27729	0.7013	0.6982
2017/3/15 (水)	0	0	35066	0	0	23066	0.6922	0.7013
2017/3/14 (火)	0	0	17652	0	0	22588	0.6916	0.6922
2017/3/13 (月)	0	0	16480	0	0	43859	0.6925	0.6916
2017/3/10 (金)	0	0	33633	0	0	53317	0.6897	0.6931

MEX Peso				当日含む前3日移動平均			参考レート	
Date	CALL	PUT	FUTURE	CALL	PUT	FUTURE	Open	Close
2017/3/23 (木)	14	2	39997	20	6	40951	5.2667	5.2821
2017/3/22 (水)	10	0	39031	17	6	39261	5.2137	5.2557
2017/3/21 (火)	36	17	43824	14	9	37336	5.2753	5.2345
2017/3/20 (月)	4	0	34927	13	11	40397	5.2283	5.2601
2017/3/17 (金)	2	10	33258	14	23	52787	5.2056	5.2409
2017/3/16 (木)	32	23	53006	14	19	52679	5.2156	5.1911
2017/3/15 (水)	7	35	72096	3	12	43316	5.1013	5.2014
2017/3/14 (火)	2	0	32934	1	2	45655	5.0900	5.0846
2017/3/13 (月)	0	0	24917	0	26	69418	5.1134	5.0966
2017/3/10 (金)	0	5	79113	0	26	112486	5.0525	5.0937



# 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
2017/03/24	0.7629	0.7641	0.7604	0.7624	2017/03/24	0.7488	0.7492	0.7471	0.7476	2017/03/24	1.0068	1.0112	1.0041	1.0087
2017/03/23	0.7671	0.7672	0.7623	0.7629	2017/03/23	0.7500	0.7510	0.7487	0.7488	2017/03/23	1.0084	1.0089	1.0058	1.0068
2017/03/22	0.7681	0.7684	0.7640	0.7671	2017/03/22	0.7489	0.7507	0.7458	0.7500	2017/03/22	1.0067	1.0119	1.0054	1.0083
2017/03/21	0.7728	0.7750	0.7680	0.7681	2017/03/21	0.7496	0.7538	0.7483	0.7489	2017/03/21	1.0011	1.0079	0.9998	1.0068
2017/03/20	0.7701	0.7747	0.7697	0.7728	2017/03/20	0.7500	0.7516	0.7478	0.7496	2017/03/20	1.0023	1.0042	1.0009	1.0011

CNYUSD 5					EURUSD 5					GBPUSD 5				
Date	Open	High	Low	Close	Date	Open	High	Low	Close	Date	Open	High	Low	Close
2017/03/24	0.1455	0.1455	0.1453	0.1454	2017/03/24	1.0782	1.0818	1.0761	1.0798	2017/03/24	1.2517	1.2519	1.2470	1.2473
2017/03/23	0.1456	0.1456	0.1454	0.1455	2017/03/23	1.0794	1.0805	1.0769	1.0782	2017/03/23	1.2475	1.2530	1.2463	1.2517
2017/03/22	0.1454	0.1457	0.1453	0.1456	2017/03/22	1.0813	1.0824	1.0776	1.0794	2017/03/22	1.2477	1.2506	1.2425	1.2475
2017/03/21	0.1451	0.1454	0.1450	0.1454	2017/03/21	1.0734	1.0819	1.0720	1.0813	2017/03/21	1.2359	1.2494	1.2341	1.2477
2017/03/20	0.1452	0.1452	0.1450	0.1450	2017/03/20	1.0742	1.0777	1.0725	1.0734	2017/03/20	1.2387	1.2436	1.2336	1.2359

JPYUSD 5					MXNUSD 5					NZDUSD 5				
Date	Open	High	Low	Close	Date	Open	High	Low	Close	Date	Open	High	Low	Close
2017/03/24	0.9006	0.9039	0.8970	0.8981	2017/03/24	5.2781	5.3319	5.2764	5.3300	2017/03/24	0.7026	0.7043	0.6995	0.7029
2017/03/23	0.8985	0.9039	0.8962	0.9007	2017/03/23	5.2667	5.2847	5.2322	5.2821	2017/03/23	0.7046	0.7055	0.7025	0.7026
2017/03/22	0.8968	0.9030	0.8947	0.8985	2017/03/22	5.2137	5.2564	5.2089	5.2557	2017/03/22	0.7044	0.7073	0.7017	0.7046
2017/03/21	0.8886	0.8974	0.8861	0.8969	2017/03/21	5.2753	5.2781	5.2201	5.2345	2017/03/21	0.7050	0.7090	0.7033	0.7043
2017/03/20	0.8870	0.8892	0.8858	0.8886	2017/03/20	5.2283	5.2676	5.2122	5.2601	2017/03/20	0.7018	0.7073	0.7017	0.7050

Nikkei 225 - Japan (NIX)					5営業日以内に休場日あり	
Date	Open	High	Low	Close	(ドル建て終値)	出来高
2017/03/24	19066.35	19296.05	19060.64	19262.53	173.01	0 1821742800
2017/03/23	19048.84	19105.11	18973.75	19085.31	171.55	1210210944 1759638400
2017/03/22	19146.62	19183.27	19026.53	19041.38	170.76	1365868416 2055531000
2017/03/21	19416.55	19485.14	19337.22	19455.88	172.44	1016682496 1597183900
2017/03/17	19510.89	19547.51	19487.92	19521.59	172.10	#VALUE! 2013616300
週4本値	19510.89	19547.51	18973.75	19262.53	173.01	(N225銘柄計)【東証一部全体計】

XAUUSD 5					
Date	Open	High	Low	Close	出来高
2017/03/24	1244.81	1251.98	1241.09	1243.73	
2017/03/23	1247.24	1253.31	1242.59	1244.46	
2017/03/22	1245.83	1251.36	1244.08	1248.43	
2017/03/21	1234.55	1247.66	1227.00	1244.59	
2017/03/20	1230.59	1235.50	1229.48	1234.51	
週4本値	1230.59	1253.31	1227.00	1243.73	

Dow Jones Industrial - USA (DJIA)					Historical Data by Stooq	
Date	Open	High	Low	Close	出来高	出来高
2017/03/24	20674.45	20718.33	20529.67	20596.72	292981459	292981459
2017/03/23	20645.07	20757.89	20618.62	20656.58	280054429	280054429
2017/03/22	20640.42	20686.21	20578.95	20661.30	325088027	325088027
2017/03/21	20956.33	20970.04	20653.26	20668.01	369322276	369322276
2017/03/20	20916.27	20955.45	20885.70	20905.86	253610274	253610274
週4本値	20916.27	20970.04	20529.67	20596.72	292981459	292981459

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

Crude Light Oil 5					
Date	Open	High	Low	Close	出来高
2017/03/24	47.75	48.20	47.55	48.10	
2017/03/23	48.22	48.47	47.59	47.74	
2017/03/22	48.13	48.30	47.16	48.23	
2017/03/21	48.98	49.47	48.03	48.13	1136345
2017/03/20	49.23	49.34	48.47	49.01	1117286
週4本値	49.23	49.47	47.16	48.10	

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
2017/03/24	111.03	111.48	110.63	111.35	2017/03/24	119.72	120.26	119.53	120.24	2017/03/24	138.98	139.15	138.32	138.89
2017/03/23	111.30	111.58	110.63	111.03	2017/03/23	120.13	120.31	119.33	119.71	2017/03/23	138.85	139.33	138.31	138.98
2017/03/22	111.50	111.77	110.74	111.30	2017/03/22	120.56	120.75	119.69	120.13	2017/03/22	139.12	139.49	137.80	138.84
2017/03/21	112.53	112.87	111.44	111.50	2017/03/21	120.79	121.83	120.49	120.56	2017/03/21	139.08	140.42	138.96	139.12
2017/03/20	112.74	112.90	112.47	112.53	2017/03/20	121.10	121.43	120.72	120.79	2017/03/20	139.65	140.14	138.90	139.08

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
2017/03/24	112.74	112.90	110.63	111.35	2017/03/24	121.10	121.83	119.33	120.24	2017/03/24	139.65	140.42	137.80	138.89
2017/03/17	114.88	115.20	112.57	112.68	2017/03/17	122.69	122.89	120.82	121.00	2017/03/17	139.74	140.59	138.58	139.66
2017/03/10	114.10	115.51	113.56	114.73	2017/03/10	121.06	122.83	120.02	122.60	2017/03/10	140.23	140.54	138.45	139.68
2017/03/03	112.23	114.75	111.70	113.90	2017/03/03	118.52	121.05	118.26	120.95	2017/03/03	139.78	140.73	138.84	140.10
2017/02/24	112.95	113.78	111.94	112.08	2017/02/24	119.95	120.31	118.24	118.38	2017/02/24	140.28	142.04	139.42	139.64



# 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

2017/03/20 ~ 2017/03/24

Chart by OANDA Japan MetaTrader4

