

JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE

Code-097741

2019/06/25

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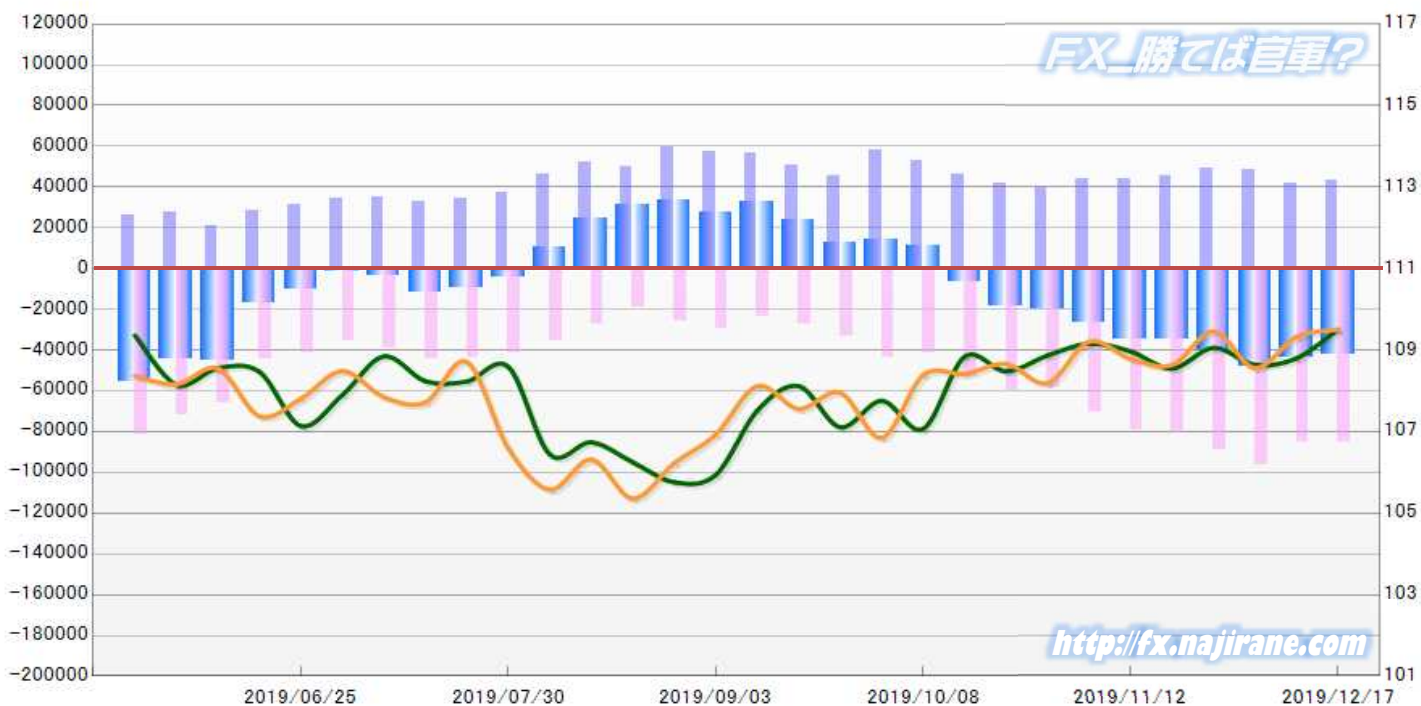
2019/12/17

2019/12/20 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(%)		
2019/12/17	43418	1575	3.8%	85480	-45	-0.1%	42062	-1620	-3.7%	128898	1530	1.2%	109.51	109.50
2019/12/10	41843	-6469	-13.4%	85525	-10610	-11.0%	43682	-4141	-8.7%	127368	-17079	-11.8%	108.80	109.33
2019/12/03	48312	-966	-2.0%	96135	7266	8.2%	47823	8232	20.8%	144447	6300	4.6%	108.64	108.56
2019/11/26	49278	3855	8.5%	88869	8415	10.5%	39591	4560	13.0%	138147	12270	9.7%	109.06	109.46
2019/11/19	45423	1459	3.3%	80454	1493	1.9%	35031	34	0.1%	125877	2952	2.4%	108.55	108.64
2019/11/12	43964	-32	-0.1%	78961	8360	11.8%	34997	8392	31.5%	122925	8328	7.3%	108.97	108.79
2019/11/05	43996	4811	12.3%	70601	11718	19.9%	26605	6907	35.1%	114597	16529	16.9%	109.16	109.21
2019/10/29	39185	-2371	-5.7%	58883	-838	-1.4%	19698	1533	8.4%	98068	-3209	-3.2%	108.87	108.19
2019/10/22	41556	-4860	-10.5%	59721	6664	12.6%	18165	11524	173.5%	101277	1804	1.8%	108.48	108.66
2019/10/15	46416	-6387	-12.1%	53057	11266	27.0%	6641	-17653	-160.3%	99473	4879	5.2%	108.84	108.42
2019/10/08	52803	-5090	-8.8%	41791	-2185	-5.0%	-11012	-2905	-20.9%	94594	-7275	-7.1%	107.07	108.39
2019/10/01	57893	12134	26.5%	43976	11000	33.4%	-13917	1134	8.9%	101869	23134	29.4%	107.76	106.85
2019/09/24	45759	-5083	-10.0%	32976	5996	22.2%	-12783	-11079	-46.4%	78735	913	1.2%	107.11	107.96
2019/09/17	50842	-5737	-10.1%	26980	2992	12.5%	-23862	-8729	-26.8%	77822	-2745	-3.4%	108.12	107.56
2019/09/10	56579	-643	-1.1%	23988	-5552	-18.8%	-32591	4909	17.7%	80567	-6195	-7.1%	107.52	108.12
2019/09/03	57222	-2573	-4.3%	29540	3352	12.8%	-27682	-5925	-17.6%	86762	779	0.9%	105.94	106.93
2019/08/27	59795	9811	19.6%	26188	7358	39.1%	-33607	2453	7.9%	85983	17169	24.9%	105.76	106.23
2019/08/20	49984	-1780	-3.4%	18830	-8192	-30.3%	-31154	6412	25.9%	68814	-9972	-12.7%	106.25	105.36
2019/08/13	51764	5539	12.0%	27022	-8642	-24.2%	-24742	14181	134.3%	78786	-3103	-3.8%	106.74	106.32
2019/08/06	46225	9197	24.8%	35664	-5582	-13.5%	-10561	-14779	-350.4%	81889	3615	4.6%	106.44	105.58
2019/07/30	37028	2386	6.9%	41246	-2773	-6.3%	4218	-5159	-55.0%	78274	-387	-0.5%	108.59	106.59
2019/07/23	34642	1737	5.3%	44019	-266	-0.6%	9377	-2003	-17.6%	78661	1471	1.9%	108.23	108.71
2019/07/16	32905	-2441	-6.9%	44285	5288	13.6%	11380	7729	211.7%	77190	2847	3.8%	108.24	107.72
2019/07/09	35346	1148	3.4%	38997	3572	10.1%	3651	2424	197.6%	74343	4720	6.8%	108.85	107.85
2019/07/02	34198	3108	10.0%	35425	-5812	-14.1%	1227	-8920	-87.9%	69623	-2704	-3.7%	107.90	108.49
2019/06/25	31090			41237			10147			72327			107.14	107.81

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 or 買い越し枚数



EURO FX - CHICAGO MERCANTILE EXCHANGE

Code-099741

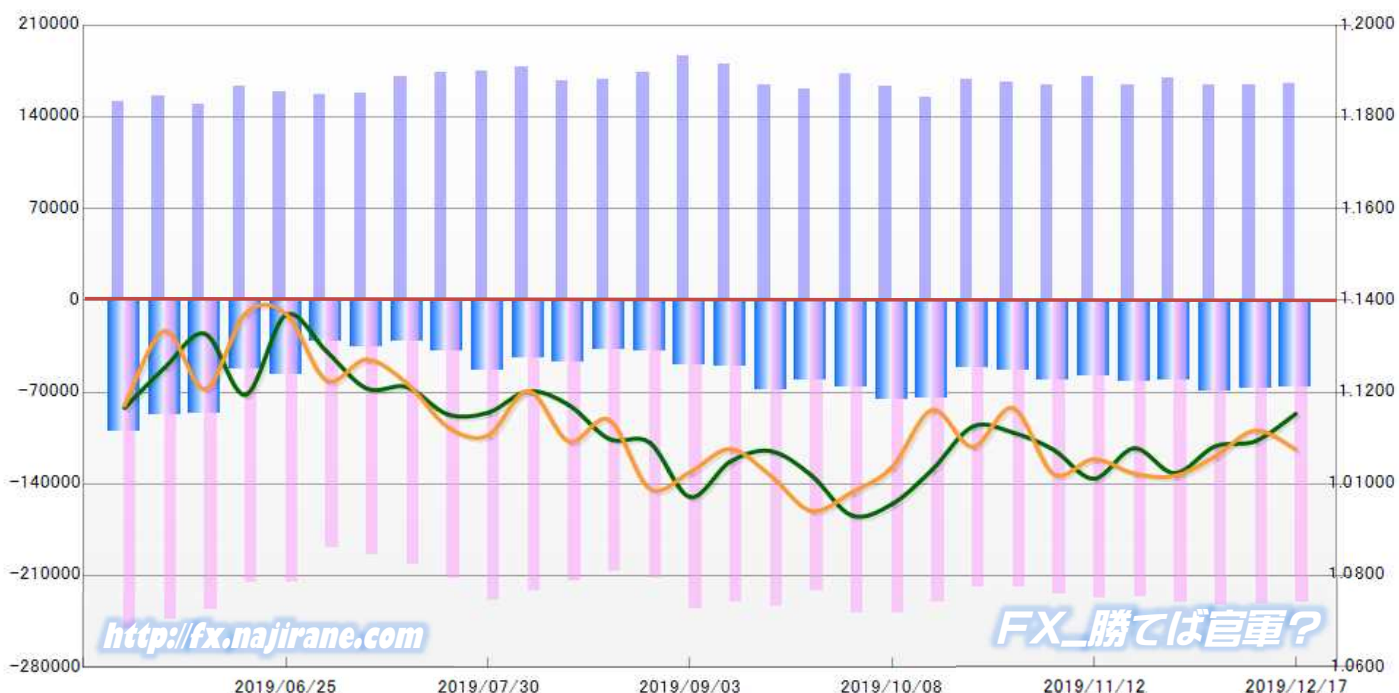
2019/06/25 ~ 2019/12/17

2019/12/20 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			
2019/12/17	165355	623	0.4%	231049	-1326	-0.6%	65694	-1949	-2.9%	396404	-703	-0.2%	1.1153	1.1076
2019/12/10	164732	340	0.2%	232375	-1066	-0.5%	67643	-1406	-2.0%	397107	-726	-0.2%	1.1093	1.1117
2019/12/03	164392	-5524	-3.3%	233441	2109	0.9%	69049	7633	12.4%	397833	-3415	-0.9%	1.1082	1.1060
2019/11/26	169916	6018	3.7%	231332	4931	2.2%	61416	-1087	-1.7%	401248	10949	2.8%	1.1024	1.1018
2019/11/19	163898	-6352	-3.7%	226401	-1518	-0.7%	62503	4834	8.4%	390299	-7870	-2.0%	1.1078	1.1023
2019/11/12	170250	6067	3.7%	227919	2990	1.3%	57669	-3077	-5.1%	398169	9057	2.3%	1.1012	1.1054
2019/11/05	164183	-2357	-1.4%	224929	5034	2.3%	60746	7391	13.9%	389112	2677	0.7%	1.1075	1.1022
2019/10/29	166540	-2113	-1.3%	219895	192	0.1%	53355	2305	4.5%	386435	-1921	-0.5%	1.1112	1.1166
2019/10/22	168653	13680	8.8%	219703	-10424	-4.5%	51050	-24104	-32.1%	388356	3256	0.8%	1.1125	1.1081
2019/10/15	154973	-7804	-4.8%	230127	-8063	-3.4%	75154	-259	-0.3%	385100	-15867	-4.0%	1.1031	1.1161
2019/10/08	162777	-9481	-5.5%	238190	-46	0.0%	75413	9435	14.3%	400967	-9527	-2.3%	1.0956	1.1036
2019/10/01	172258	11571	7.2%	238236	16827	7.6%	65978	5256	8.7%	410494	28398	7.4%	1.0932	1.0981
2019/09/24	160687	-3585	-2.2%	221409	-11422	-4.9%	60722	-7837	-11.4%	382096	-15007	-3.8%	1.1020	1.0942
2019/09/17	164272	-16263	-9.0%	232831	2454	1.1%	68559	18717	37.6%	397103	-13809	-3.4%	1.1072	1.1018
2019/09/10	180535	-5609	-3.0%	230377	-4903	-2.1%	49842	706	1.4%	410912	-10512	-2.5%	1.1049	1.1076
2019/09/03	186144	12693	7.3%	235280	23025	10.8%	49136	10332	26.6%	421424	35718	9.3%	1.0972	1.1026
2019/08/27	173451	4996	3.0%	212255	5823	2.8%	38804	827	2.2%	385706	10819	2.9%	1.1091	1.0990
2019/08/20	168455	1241	0.7%	206432	-7431	-3.5%	37977	-8672	-18.6%	374887	-6190	-1.6%	1.1098	1.1140
2019/08/13	167214	-10774	-6.1%	213863	-8135	-3.7%	46649	2639	6.0%	381077	-18909	-4.7%	1.1173	1.1093
2019/08/06	177988	2856	1.6%	221998	-7117	-3.1%	44010	-9973	-18.5%	399986	-4261	-1.1%	1.1202	1.1203
2019/07/30	175132	1649	1.0%	229115	16628	7.8%	53983	14979	38.4%	404247	18277	4.7%	1.1155	1.1106
2019/07/23	173483	2996	1.8%	212487	10649	5.3%	39004	7653	24.4%	385970	13645	3.7%	1.1152	1.1125
2019/07/16	170487	12089	7.6%	201838	7575	3.9%	31351	-4514	-12.6%	372325	19664	5.6%	1.1212	1.1219
2019/07/09	158398	1276	0.8%	194263	5408	2.9%	35865	4132	13.0%	352661	6684	1.9%	1.1208	1.1271
2019/07/02	157122	-2163	-1.4%	188855	-26725	-12.4%	31733	-24562	-43.6%	345977	-28888	-7.7%	1.1290	1.1226
2019/06/25	159285			215580			56295			374865			1.1369	1.1371

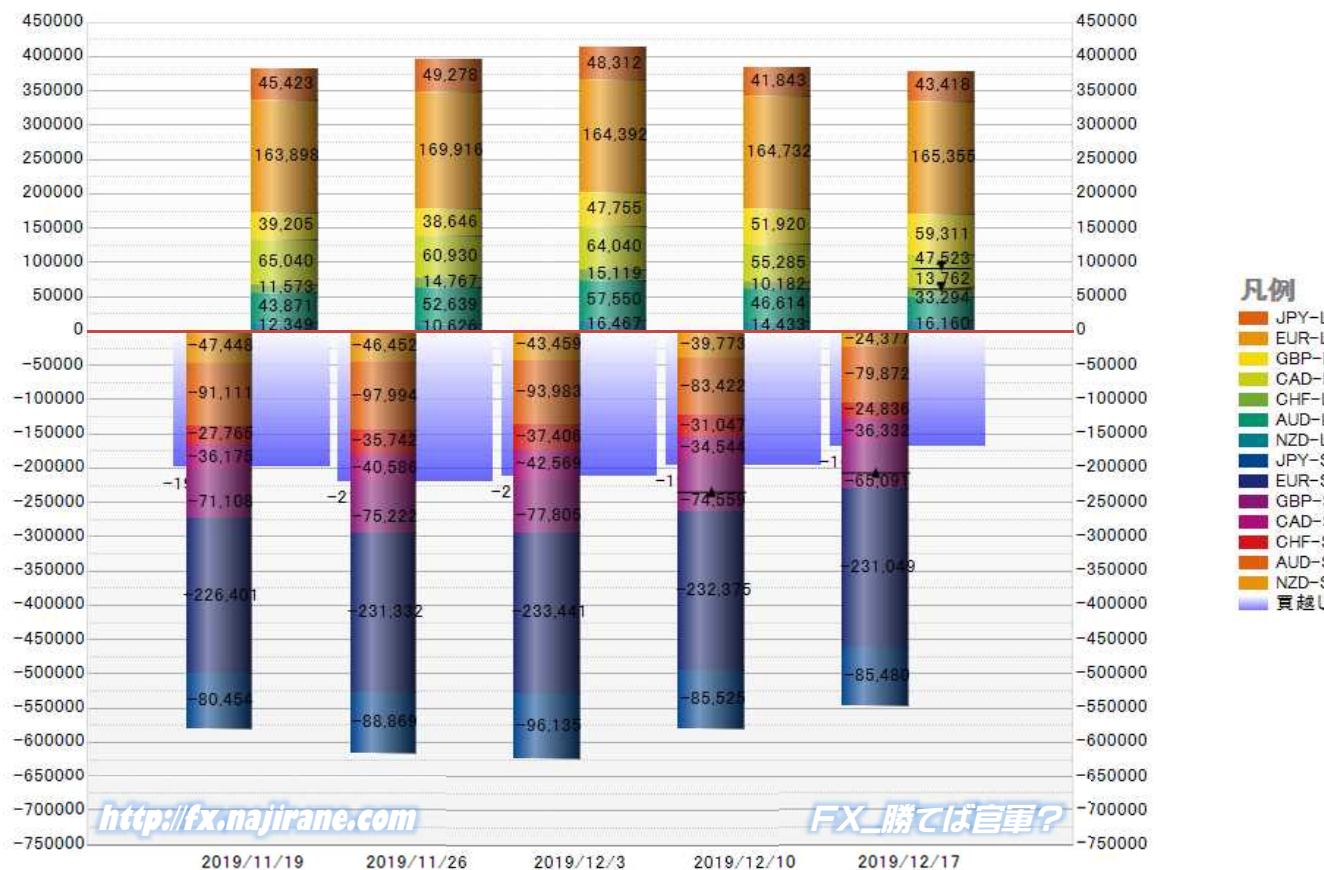
EURO FX - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS

— 金曜締め最終値 — 火曜締め最終値 — Short枚数 — Long枚数 ■ 売り越し or 買い越し枚数



	2019/11/19			2019/11/26			2019/12/03			2019/12/10			2019/12/17		
	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	45423	80454	35031	49278	88869	39591	48312	96135	47823	41843	85525	43682	43418	85480	42062
	前週比 枚数増減 (枚)			3855	8415	4560	-966	7266	8232	-6469	-10610	-4141	1575	-45	-1620
	前週比 枚数増減 (%)			8.5%	10.5%	13.0%	-2.0%	8.2%	20.8%	-13.4%	-11.0%	-8.7%	3.8%	-0.1%	-3.7%
EUR	163898	226401	62503	169916	231332	61416	164392	233441	69049	164732	232375	67643	165355	231049	65694
	前週比 枚数増減 (枚)			6018	4931	-1087	-5524	2109	7633	340	-1066	-1406	623	-1326	-1949
	前週比 枚数増減 (%)			3.7%	2.2%	-1.7%	-3.3%	0.9%	12.4%	0.2%	-0.5%	-2.0%	0.4%	-0.6%	-2.9%
GBP	39205	71108	31903	38646	75222	36576	47755	77805	30050	51920	74559	22639	59311	65091	5780
	前週比 枚数増減 (枚)			-559	4114	4673	9109	2583	-6526	4165	-3246	-7411	7391	-9468	-16859
	前週比 枚数増減 (%)			-1.4%	5.8%	14.6%	23.6%	3.4%	-17.8%	8.7%	-4.2%	-24.7%	14.2%	-12.7%	-74.5%
AUD	43871	91111	47240	52639	97994	45355	57550	93983	36433	46614	83422	36808	33294	79872	46578
	前週比 枚数増減 (枚)			8768	6883	-1885	4911	-4011	-8922	-10936	-10561	375	-13320	-3550	9770
	前週比 枚数増減 (%)			20.0%	7.6%	-4.0%	9.3%	-4.1%	-19.7%	-19.0%	-11.2%	1.0%	-28.6%	-4.3%	26.5%
CAD	65040	36175	-28865	60930	40586	-20344	64040	42569	-21471	55285	34544	-20741	47523	36332	-11191
	前週比 枚数増減 (枚)			-4110	4411	-8521	3110	1983	1127	-8755	-8025	-730	-7762	1788	-9550
	前週比 枚数増減 (%)			-6.3%	12.2%	-29.5%	5.1%	4.9%	5.5%	-13.7%	-18.9%	-3.4%	-14.0%	5.2%	-46.0%
CHF	11573	27765	16192	14767	35742	20975	15119	37406	22287	10182	31047	20865	13762	24836	11074
	前週比 枚数増減 (枚)			3194	7977	4783	352	1664	1312	-4937	-6359	-1422	3580	-6211	-9791
	前週比 枚数増減 (%)			27.6%	28.7%	29.5%	2.4%	4.7%	6.3%	-32.7%	-17.0%	-6.4%	35.2%	-20.0%	-46.9%
NZD	12349	47448	35099	10626	46452	35826	16467	43459	26992	14433	39773	25340	16160	24377	8217
	前週比 枚数増減 (枚)			-1723	-996	727	5841	-2993	-8834	-2034	-3686	-1652	1727	-15396	-17123
	前週比 枚数増減 (%)			-14.0%	-2.1%	2.1%	55.0%	-6.4%	-24.7%	-12.4%	-8.5%	-6.1%	12.0%	-38.7%	-67.6%
MXN	213938	74117	-139821	202534	66885	-135649	196052	65925	-130127	196673	66032	-130641	211650	59390	-152260
	前週比 枚数増減 (枚)			-11404	-7232	-4172	-6482	-960	-5522	621	107	514	14977	-6642	21619
	前週比 枚数増減 (%)			-5.3%	-9.8%	-3.0%	-3.2%	-1.4%	-4.1%	0.3%	0.2%	0.4%	7.6%	-10.1%	16.5%
Total All 8	595297	654579	59282	599336	683082	83746	609687	690723	81036	581682	647277	65595	590473	606427	15954
	前週比 枚数増減 (枚)			4039	28503	24464	10351	7641	-2710	-28005	-43446	-15441	8791	-40850	-49641
	前週比 枚数増減 (%)			0.7%	4.4%	41.3%	1.7%	1.1%	-3.2%	-4.6%	-6.3%	-19.1%	1.5%	-6.3%	-75.7%
Total 7 (MXN除く)	381359	580462	199103	396802	616197	219395	413635	624798	211163	385009	581245	196236	378823	547037	168214
	前週比 枚数増減 (枚)			15443	35735	20292	16833	8601	-8232	-28626	-43553	-14927	-6186	-34208	-28022
	前週比 枚数増減 (%)			4.0%	6.2%	10.2%	4.2%	1.4%	-3.8%	-6.9%	-7.0%	-7.1%	-1.6%	-5.9%	-14.3%

直近5週 CFTC IMM主要7通貨の構成

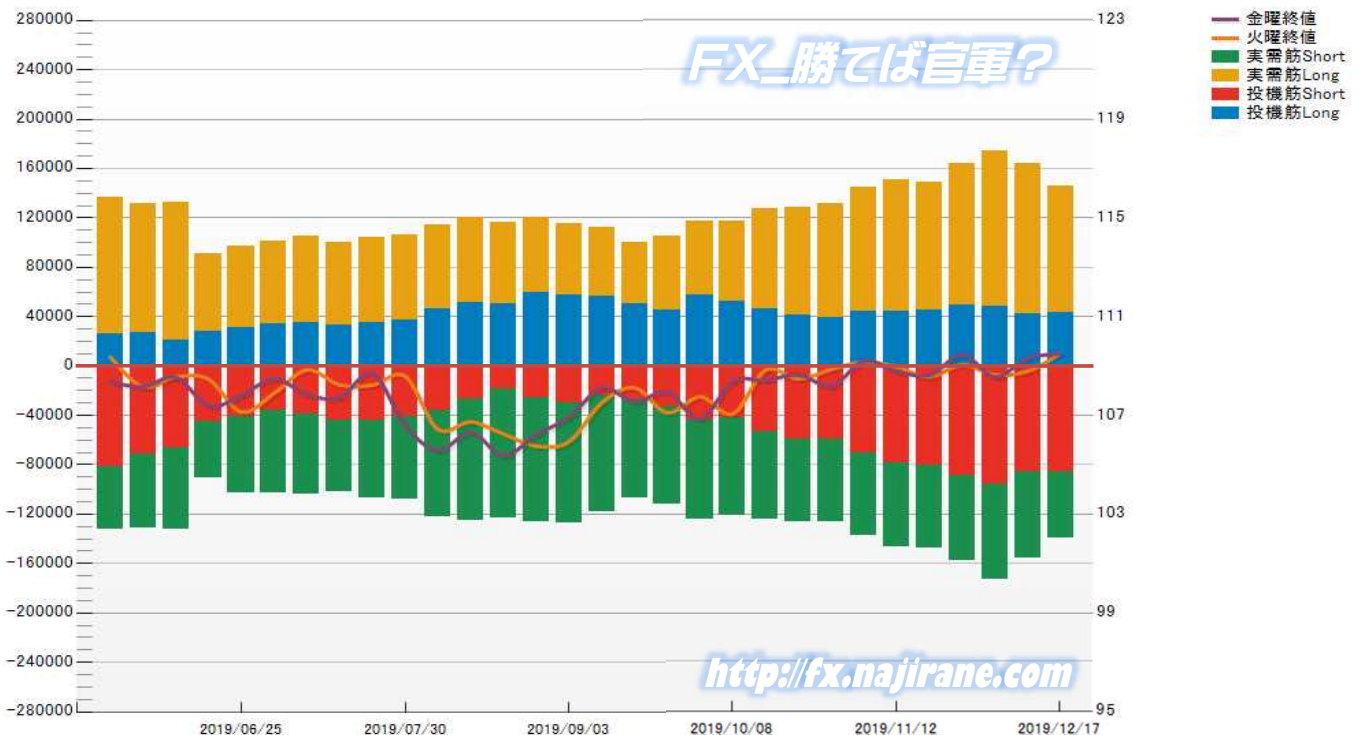


JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS

Code-097741
2019/12/20 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
2019/12/17	43418	85480	42062	128898	102748	54004	-48744	156752	146166	139484	-6682	285650	109.51	109.50
2019/12/10	41843	85525	43682	127368	122108	70477	-51631	192585	163951	156002	-7949	319953	108.80	109.33
2019/12/03	48312	96135	47823	144447	126334	76981	-49353	203315	174646	173116	-1530	347762	108.64	108.56
2019/11/26	49278	88869	39591	138147	115116	68413	-46703	183529	164394	157282	-7112	321676	109.06	109.46
2019/11/19	45423	80454	35031	125877	102992	67501	-35491	170493	148415	147955	-460	296370	108.55	108.64
2019/11/12	43964	78961	34997	122925	106504	67386	-39118	173890	150468	146347	-4121	296815	108.97	108.79
2019/11/05	43996	70601	26605	114597	101217	66522	-34695	167739	145213	137123	-8090	282336	109.16	109.21
2019/10/29	39185	58883	19698	98068	92543	67446	-25097	159989	131728	126329	-5399	258057	108.87	108.19
2019/10/22	41556	59721	18165	101277	87258	66682	-20576	153940	128814	126403	-2411	255217	108.48	108.66
2019/10/15	46416	53057	6641	99473	81307	71535	-9772	152842	127723	124592	-3131	252315	108.84	108.42
2019/10/08	52803	41791	-11012	94594	64209	79599	15390	143808	117012	121390	4378	238402	107.07	108.39
2019/10/01	57893	43976	-13917	101869	59504	80137	20633	139641	117397	124113	6716	241510	107.76	106.85
2019/09/24	45759	32976	-12783	78735	59437	78841	19404	138278	105196	111817	6621	217013	107.11	107.96
2019/09/17	50842	26980	-23862	77822	49738	80331	30593	130069	100580	107311	6731	207891	108.12	107.56
2019/09/10	56579	23988	-32591	80567	55208	94409	39201	149617	111787	118397	6610	230184	107.52	108.12
2019/09/03	57222	29540	-27682	86762	58451	97429	38978	155880	115673	126969	11296	242642	105.94	106.93
2019/08/27	59795	26188	-33607	85983	60327	99944	39617	160271	120122	126132	6010	246254	105.76	106.23
2019/08/20	49984	18830	-31154	68814	66338	104320	37982	170658	116322	123150	6828	239472	106.25	105.36
2019/08/13	51764	27022	-24742	78786	68708	98250	29542	166958	120472	125272	4800	245744	106.74	106.32
2019/08/06	46225	35664	-10561	81889	67882	86529	18647	154411	114107	122193	8086	236300	106.44	105.58
2019/07/30	37028	41246	4218	78274	69070	66712	-2358	135782	106098	107958	1860	214056	108.59	106.59
2019/07/23	34642	44019	9377	78661	69196	63158	-6038	132354	103838	107177	3339	211015	108.23	108.71
2019/07/16	32905	44285	11380	77190	67152	57512	-9640	124664	100057	101797	1740	201854	108.24	107.72
2019/07/09	35346	38997	3651	74343	69473	64989	-4484	134462	104819	103986	-833	208805	108.85	107.85
2019/07/02	34198	35425	1227	69623	66542	67869	1327	134411	100740	103294	2554	204034	107.90	108.49
2019/06/25	31090	41237	10147	72327	65772	61991	-3781	127763	96862	103228	6366	200090	107.14	107.81
2019/06/18	28169	44734	16565	72903	63256	45768	-17488	109024	91425	90502	-923	181927	108.47	107.38
2019/06/11	20786	65951	45165	86737	112117	66547	-45570	178664	132903	132498	-405	265401	108.56	108.55
2019/06/04	27437	71826	44389	99263	104461	59919	-44542	164380	131898	131745	-153	263643	108.15	108.16
2019/05/28	25803	81380	55577	107183	110775	51158	-59617	161933	136578	132538	-4040	269116	109.36	108.37

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FUTURES ONLY POSITIONS Code-097741

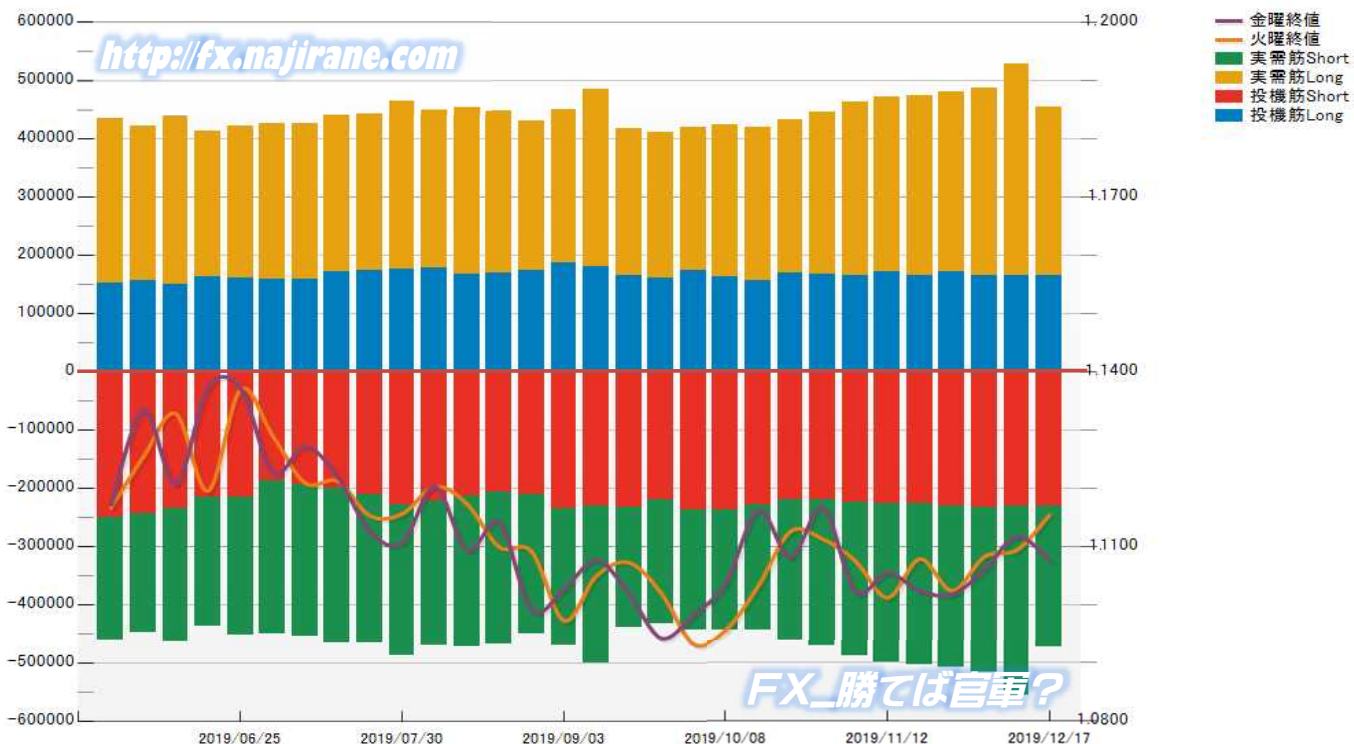


EURO FX - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS

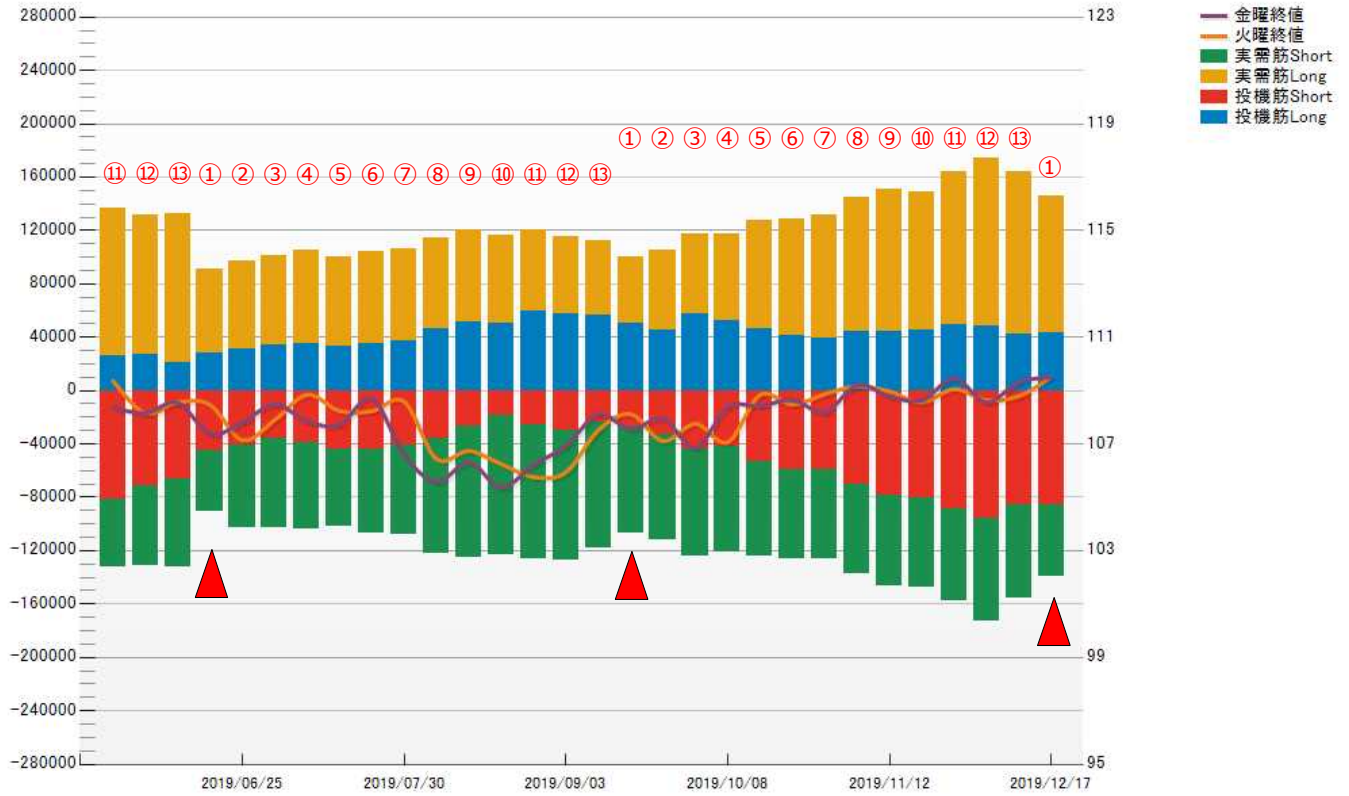
Code-099741
2019/12/20 公表値

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
2019/12/17	165355	231049	65694	396404	288313	244275	-44038	532588	453668	475324	21656	928992	1.1153	1.1076
2019/12/10	164732	232375	67643	397107	363680	325511	-38169	689191	528412	557886	29474	1086298	1.1093	1.1117
2019/12/03	164392	233441	69049	397833	321158	285706	-35452	606864	485550	519147	33597	1004697	1.1082	1.1060
2019/11/26	169916	231332	61416	401248	308994	277623	-31371	586617	478910	508955	30045	987865	1.1024	1.1018
2019/11/19	163898	226401	62503	390299	310291	278082	-32209	588373	474189	504483	30294	978672	1.1078	1.1023
2019/11/12	170250	227919	57669	398169	300579	273909	-26670	574488	470829	501828	30999	972657	1.1012	1.1054
2019/11/05	164183	224929	60746	389112	297733	265666	-32067	563399	461916	490595	28679	952511	1.1075	1.1022
2019/10/29	166540	219895	53355	386435	277771	251937	-25834	529708	444311	471832	27521	916143	1.1112	1.1166
2019/10/22	168653	219703	51050	388356	264350	242340	-22010	506690	433003	462043	29040	895046	1.1125	1.1081
2019/10/15	154973	230127	75154	385100	263082	214307	-48775	477389	418055	444434	26379	862489	1.1031	1.1161
2019/10/08	162777	238190	75413	400967	260777	206186	-54591	466963	423554	444376	20822	867930	1.0956	1.1036
2019/10/01	172258	238236	65978	410494	247476	206802	-40674	454278	419734	445038	25304	864772	1.0932	1.0981
2019/09/24	160687	221409	60722	382096	250286	211326	-38960	461612	410973	432735	21762	843708	1.1020	1.0942
2019/09/17	164272	232831	68559	397103	252628	207122	-45506	459750	416900	439953	23053	856853	1.1072	1.1018
2019/09/10	180535	230377	49842	410912	303836	270876	-32960	574712	484371	501253	16882	985624	1.1049	1.1076
2019/09/03	186144	235280	49136	421424	263544	236079	-27465	499623	449688	471359	21671	921047	1.0972	1.1026
2019/08/27	173451	212255	38804	385706	255401	239344	-16057	494745	428852	451599	22747	880451	1.1091	1.0990
2019/08/20	168455	206432	37977	374887	278685	262478	-16207	541163	447140	468910	21770	916050	1.1098	1.1140
2019/08/13	167214	213863	46649	381077	286585	259479	-27106	546064	453799	473342	19543	927141	1.1173	1.1093
2019/08/06	177988	221998	44010	399986	272245	248980	-23265	521225	450233	470978	20745	921211	1.1202	1.1203
2019/07/30	175132	229115	53983	404247	289310	258340	-30970	547650	464442	487455	23013	951897	1.1155	1.1106
2019/07/23	173483	212487	39004	385970	269699	254802	-14897	524501	443182	467289	24107	910471	1.1152	1.1125
2019/07/16	170487	201838	31351	372325	269227	265074	-4153	534301	439714	466912	27198	906626	1.1212	1.1219
2019/07/09	158398	194263	35865	352661	266303	260339	-5964	526642	424701	454602	29901	879303	1.1208	1.1271
2019/07/02	157122	188855	31733	345977	268544	261228	-7316	529772	425666	450083	24417	875749	1.1290	1.1226
2019/06/25	159285	215580	56295	374865	262025	238416	-23609	500441	421310	453996	32686	875306	1.1369	1.1371
2019/06/18	162795	215125	52330	377920	250067	222928	-27139	472995	412862	438053	25191	850915	1.1195	1.1372
2019/06/11	149661	236453	86792	386114	289197	227051	-62146	516248	438858	463504	24646	902362	1.1327	1.1207
2019/06/04	155771	243322	87551	399093	266118	205562	-60556	471680	421889	448884	26995	870773	1.1254	1.1334
2019/05/28	151129	250820	99691	401949	283460	211782	-71678	495242	434589	462602	28013	897191	1.1166	1.1171

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



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



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



CME Daily Volume

FX_勝てば官軍?

<http://fx.najirane.com>

AUS Dollar		MONTHLY OPTIONS	FUTURE	WEEKLY FRIDAY OPTIONS					参考レート	
Date				WK 1	WK 2	WK 3	WK 4	WK 5	Open	Close
2019/12/19 (木)	---	2061	---		1169	450	61		0.6849	0.6884
2019/12/18 (水)	---	2654	---			1142	47		0.6848	0.6849
2019/12/17 (火)	---	2313	---		278	895	20		0.6876	0.6848
2019/12/16 (月)	---	2676	---		2	570	350		0.6871	0.6876
2019/12/13 (金)	---	4149	---		464	963	443		0.6927	0.6870
2019/12/12 (木)	---	4177	---		2005	1558	261		0.6871	0.6929
2019/12/11 (水)	---	4170	---		776	424	78		0.6808	0.6871
2019/12/10 (火)	---	1075	---		783	255	93		0.6823	0.6808
2019/12/9 (月)	---	2660	---		650	430			0.6836	0.6822
2019/12/6 (金)	---	4034	---		708	285	343		0.6832	0.6840

CAN Dollar		MONTHLY OPTIONS	FUTURE	WEEKLY FRIDAY OPTIONS					参考レート		
Date				WK 1	WK 2	WK 3	WK 4	WK 5	Open	Close	
2019/12/19 (木)	---	---	---		0	1202	796	27	0	0.7624	0.7618
2019/12/18 (水)	---	---	---		0	521	533	4	0	0.7599	0.7625
2019/12/17 (火)	---	---	---		0	0	1476	601	0	0.7599	0.7599
2019/12/16 (月)	---	---	---		0	50	3819	454	0	0.7589	0.7599
2019/12/13 (金)	---	---	---		0	942	1568	1274	0	0.7594	0.7583
2019/12/12 (木)	---	---	---		0	1942	579	5	0	0.7588	0.7595
2019/12/11 (水)	---	---	---		0	513	351	565	0	0.7558	0.7591
2019/12/10 (火)	---	---	---		0	138	83	244	0	0.7552	0.7558
2019/12/9 (月)	---	---	---		0	279	823	671	0	0.7543	0.7553
2019/12/6 (金)	---	---	---		0	415	323	4	0	0.7587	0.7542

SWISS FRANC		MONTHLY OPTIONS	FUTURE	WEEKLY FRIDAY OPTIONS					参考レート		
Date				WK 1	WK 2	WK 3	WK 4	WK 5	Open	Close	
2019/12/19 (木)	---	27303	---		---	---	---	---	---	1.0200	1.0221
2019/12/18 (水)	---	23454	---		---	---	---	---	---	1.0205	1.0200
2019/12/17 (火)	---	26222	---		---	---	---	---	---	1.0172	1.0204
2019/12/16 (月)	---	25632	---		---	---	---	---	---	1.0168	1.0171
2019/12/13 (金)	---	53064	---		---	---	---	---	---	1.0154	1.0162
2019/12/12 (木)	---	84707	---		---	---	---	---	---	1.0177	1.0155
2019/12/11 (水)	---	122189	---		---	---	---	---	---	1.0159	1.0177
2019/12/10 (火)	---	68452	---		---	---	---	---	---	1.0123	1.0158
2019/12/9 (月)	---	34951	---		---	---	---	---	---	1.0100	1.0123
2019/12/6 (金)	---	33118	---		---	---	---	---	---	1.0127	1.0102

EU EURO		MONTHLY OPTIONS	FUTURE	WEEKLY FRIDAY OPTIONS					参考レート	
Date				WK 1	WK 2	WK 3	WK 4	WK 5	Open	Close
2019/12/19 (木)	---	5924	---		781	2679	739		1.1116	1.1124
2019/12/18 (水)	---	6432	---		51	3619	57		1.1153	1.1116
2019/12/17 (火)	---	7281	---		226	2087	199		1.1138	1.1153
2019/12/16 (月)	---	7676	---		148	2356	264		1.1129	1.1139
2019/12/13 (金)	---	17743	---		2547	5726	1143		1.1179	1.1117
2019/12/12 (木)	---	9462	---		4632	1374	240		1.1132	1.1184
2019/12/11 (水)	---	14472	---		3808	946	311		1.1093	1.1133
2019/12/10 (火)	---	6739	---		1846	846	148		1.1065	1.1093
2019/12/9 (月)	---	13355	---		2162	772	181		1.1058	1.1065
2019/12/6 (金)	---	14568	---		8799	672	361		1.1105	1.1060

GB POUND		MONTHLY OPTIONS	FUTURE	WEEKLY FRIDAY OPTIONS					参考レート	
Date				WK 1	WK 2	WK 3	WK 4	WK 5	Open	Close
2019/12/19 (木)	---	141829	---		73	924	163		1.3083	1.3008
2019/12/18 (水)	---	118005	---		10	2353	1		1.3130	1.3083
2019/12/17 (火)	---	202613	---		12	412	1277		1.3289	1.3131
2019/12/16 (月)	---	121598	---		614	1320	401		1.3344	1.3287
2019/12/13 (金)	---	313133	---		5705	288	193		1.3461	1.3345
2019/12/12 (木)	---	360382	---		2217	1008	21		1.3199	1.3463
2019/12/11 (水)	---	357740	---		665	363	2		1.3123	1.3200
2019/12/10 (火)	---	206545	---		2220	667	167		1.3143	1.3124
2019/12/9 (月)	---	171749	---		991	8			1.3135	1.3143
2019/12/6 (金)	---	157363	---		974	3	25		1.3160	1.3140

JP YEN		MONTHLY OPTIONS	FUTURE	WEEKLY FRIDAY OPTIONS					参考レート		
Date				WK 1	WK 2	WK 3	WK 4	WK 5	Open	Close	
2019/12/19 (木)	---	---	109529		0	204	689	152	0	109.57	109.38
2019/12/18 (水)	---	---	77605		0	0	231	13	0	109.51	109.58
2019/12/17 (火)	---	---	85731		0	31	358	153	0	109.61	109.51
2019/12/16 (月)	---	---	95928		0	140	3561	227	0	109.36	109.62
2019/12/13 (金)	---	---	267381		0	988	2633	308	0	109.47	109.33
2019/12/12 (木)	---	---	357151		0	3379	898	460	0	108.55	109.49
2019/12/11 (水)	---	---	278858		0	1267	515	292	0	108.80	108.55
2019/12/10 (火)	---	---	210342		0	808	305	130	0	108.58	108.80
2019/12/9 (月)	---	---	172245		0	1140	79	70	0	108.59	108.58
2019/12/6 (金)	---	---	149979		0	3237	61	45	0	108.75	108.56

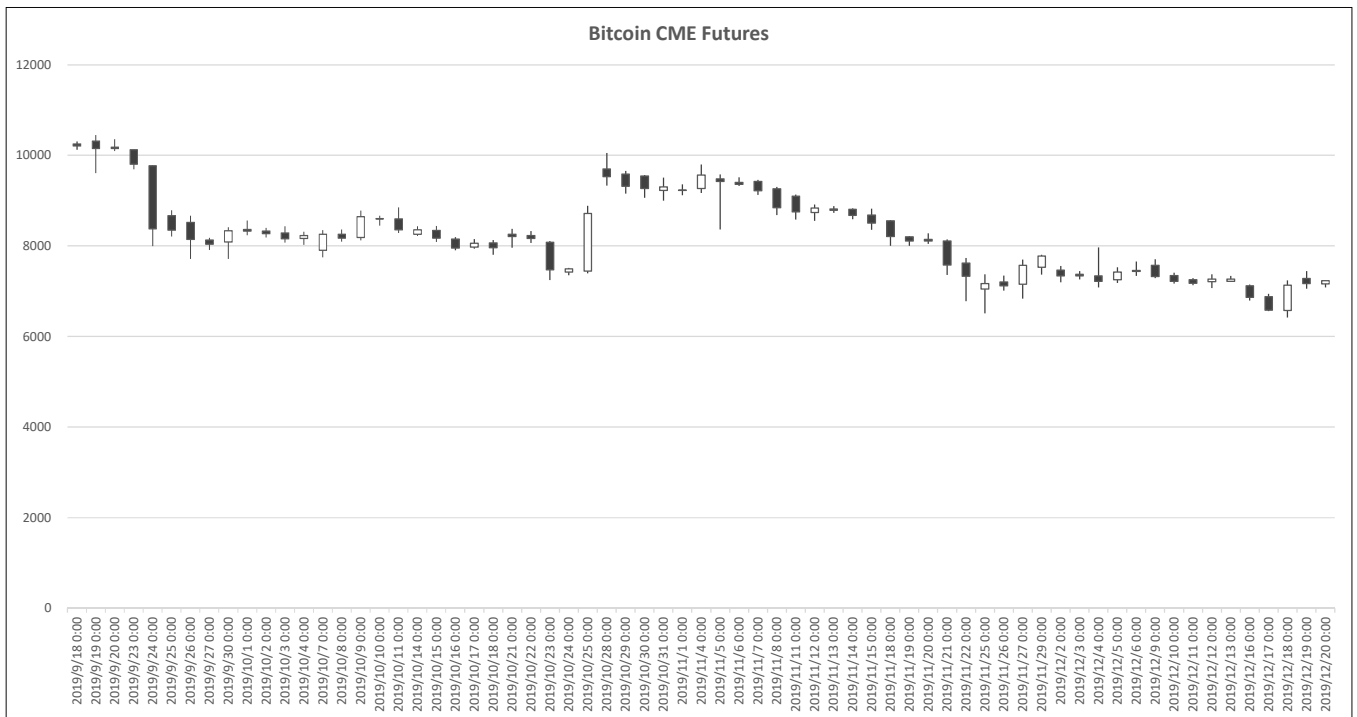
MEX PESO		MONTHLY OPTIONS	FUTURE	WEEKLY FRIDAY OPTIONS					参考レート		
Date				WK 1	WK 2	WK 3	WK 4	WK 5	Open	Close	
2019/12/19 (木)	---	3	40527		---	---	---	---	---	5.2727	5.2846
2019/12/18 (水)	---	0	39903		---	---	---	---	---	5.2868	5.2727
2019/12/17 (火)	---	0	32069		---	---	---	---	---	5.2839	5.2868
2019/12/16 (月)	---	16	29721		---	---	---	---	---	5.2509	5.2839
2019/12/13 (金)	---	62	121297		---	---	---	---	---	5.2526	5.2529
2019/12/12 (木)	---	39	168130		---	---	---	---	---	5.2314	5.2526
2019/12/11 (水)	---	15	164845		---	---	---	---	---	5.1950	5.2314
2019/12/10 (火)	---	252	196897		---	---	---	---	---	5.2004	5.1950
2019/12/9 (月)	---	27	115790		---	---	---	---	---	5.1819	5.2004
2019/12/6 (金)	---	65	60045		---	---	---	---	---	5.1641	5.1822

NZ DOLLAR		MONTHLY OPTIONS	FUTURE	WEEKLY FRIDAY OPTIONS					参考レート		
Date				WK 1	WK 2	WK 3	WK 4	WK 5	Open	Close	
2019/12/19 (木)	---	10	24856		---	---	---	---	---	0.6577	0.6609
2019/12/18 (水)	---	214	26283		---	---	---	---	---	0.6568	0.6577
2019/12/17 (火)	---	51	24774		---	---	---	---	---	0.6593	0.6569
2019/12/16 (月)	---	204	23971		---	---	---	---	---	0.6594	0.6593
2019/12/13 (金)	---	1	50666		---	---	---	---	---	0.6620	0.6591
2019/12/12 (木)	---	1	75388		---	---	---	---	---	0.6584	0.6620
2019/12/11 (水)	---	200	72328		---	---	---	---	---	0.6539	0.6584
2019/12/10 (火)	---	4	42622		---	---	---	---	---	0.6545	0.6539
2019/12/9 (月)	---	400	28905		---	---	---	---	---	0.6561	0.6545
2019/12/6 (金)	---	6	30522		---	---	---	---	---	0.6543	0.6570

Bitcoin CME Futures (当月及び限月別)

※取引単位=5ビットコイン (CME CFビットコイン参考基準レート=BRRを対象)

Date	当月(2019/12)							2019/12		2020/01		2020/02		2020/03	
	Open	High	Low	Close	Volume	OpenInt	Close	Volume	Close	Volume	Close	Volume	Close	Volume	
2019-09-18	10250	10310	10120	10205	1695	4242	10445	11	0	0	0	0	0	0	
2019-09-19	10315	10450	9605	10155	4954	4085	10355	153	0	0	0	0	0	0	
2019-09-20	10155	10355	10095	10180	2658	4162	10430	133	0	0	0	0	0	0	
2019-09-23	10125	10125	9690	9805	5947	3955	10080	446	0	0	0	0	0	0	
2019-09-24	9770	9780	7995	8380	14340	4178	8505	699	0	0	0	0	0	0	
2019-09-25	8670	8785	8205	8350	8181	3541	8495	443	0	0	0	0	0	0	
2019-09-26	8515	8670	7710	8145	9307	3418	8285	252	0	0	0	0	0	0	
2019-09-27	8130	8180	7910	8035	3652	3095	8130	88	0	0	0	0	0	0	
2019-09-30	8090	8415	7710	8335	5387	3333	8405	146	0	0	0	0	8525	0	
2019-10-01	8360	8560	8235	8325	3723	3348	8400	67	0	0	0	0	8500	9	
2019-10-02	8330	8400	8185	8270	1943	3346	8355	33	0	0	0	0	8470	5	
2019-10-03	8285	8435	8075	8160	2728	3474	8245	33	0	0	0	0	8330	22	
2019-10-04	8165	8310	8020	8225	2064	3372	8290	7	0	0	0	0	8375	2	
2019-10-07	7900	8350	7745	8255	6220	3386	8330	105	0	0	0	0	8425	35	
2019-10-08	8260	8365	8095	8170	2512	3335	8270	86	0	0	0	0	8360	10	
2019-10-09	8185	8780	8125	8645	5212	3838	8740	178	0	0	0	0	8835	17	
2019-10-10	8605	8670	8445	8595	3011	3687	8705	94	0	0	0	0	8805	39	
2019-10-11	8595	8850	8285	8355	1859	3407	8465	15	0	0	0	0	8570	8	
2019-10-14	8255	8435	8220	8355	1859	3407	8470	15	0	0	0	0	8565	0	
2019-10-15	8340	8440	8085	8170	2847	3444	8285	7	0	0	0	0	8385	3	
2019-10-16	8150	8195	7900	7950	3957	3726	8040	120	0	0	0	0	8135	9	
2019-10-17	7975	8150	7935	8060	2667	3226	8155	42	0	0	0	0	8255	3	
2019-10-18	8065	8130	7805	7960	3888	3193	8045	147	0	0	0	0	8140	18	
2019-10-21	8255	8380	7960	8205	4248	3100	8310	70	0	0	0	0	8430	15	
2019-10-22	8230	8330	8065	8165	2881	3093	8285	21	0	0	0	0	8410	15	
2019-10-23	8080	8110	7245	7475	8187	3702	7535	463	0	0	0	0	7625	94	
2019-10-24	7420	7515	7350	7490	5025	3313	7530	228	0	0	0	0	7605	40	
2019-10-25	7445	8885	7395	8715	9412	2859	8785	760	0	0	0	0	8890	52	
2019-10-28	9700	10050	9330	9530	7242	3033	9595	738	9660	2	0	0	9755	28	
2019-10-29	9585	9655	9155	9315	3276	3155	9405	234	9465	0	0	0	9575	7	
2019-10-30	9540	9565	9060	9270	3687	3296	9340	108	9410	0	0	0	9525	26	
2019-10-31	9225	9510	9000	9305	2206	3299	9375	82	9400	5	0	0	9555	33	
2019-11-01	9230	9360	9120	9235	2780	3260	9325	125	9380	5	0	0	9510	14	
2019-11-04	9270	9800	9170	9565	3891	3735	9650	366	9705	51	0	0	9850	21	
2019-11-05	9480	9580	8360	9420	3128	3520	9515	228	9575	23	0	0	9710	2	
2019-11-06	9405	9515	9325	9360	1409	3462	9445	37	9520	6	0	0	9670	2	
2019-11-07	9425	9460	9125	9220	3467	3431	9305	141	9380	6	0	0	9530	3	
2019-11-08	9260	9305	8680	8845	3850	3120	8910	222	8980	4	0	0	9120	1	
2019-11-11	9100	9135	8585	8750	3846	3094	8805	222	8880	4	0	0	9020	1	
2019-11-12	8735	8915	8555	8835	3684	3091	8890	138	8965	0	0	0	9105	1	
2019-11-13	8815	8880	8730	8785	2163	3107	8850	39	8920	0	0	0	9065	3	
2019-11-14	8805	8830	8590	8675	2450	3199	8740	109	8810	0	0	0	8955	4	
2019-11-15	8680	8820	8355	8505	4486	3016	8545	359	8615	18	0	0	8765	14	
2019-11-18	8550	8565	8005	8205	4718	3119	8260	601	8330	90	0	0	8475	23	
2019-11-19	8200	8215	8005	8110	3396	3157	8150	371	8225	10	0	0	8370	8	
2019-11-20	8145	8275	8045	8110	4502	3270	8150	564	8220	33	0	0	8340	20	
2019-11-21	8110	8140	7360	7580	6360	3349	7615	606	7665	81	0	0	7795	43	
2019-11-22	7620	7735	6775	7330	11537	3349	7355	1318	7385	187	0	0	7470	91	
2019-11-25	7050	7375	6510	7165	11465	3541	7190	1227	7225	121	0	0	7315	95	
2019-11-26	7205	7345	7015	7115	6722	3554	7125	721	7180	85	0	0	7250	19	
2019-11-27	7150	7700	6835	7570	11761	3390	7625	2970	7670	150	0	0	7755	58	
2019-11-29	7530	7805	7365	7776	4992	2822	7800	4898	7855	79	7840	0	7930	15	
2019-12-02	7465	7555	7195	7335	4506	2982	7335	4334	7400	135	7450	31	7490	6	
2019-12-03	7370	7445	7260	7340	1825	2983	7340	1711	7405	77	7455	5	7485	32	
2019-12-04	7335	7970	7085	7220	9089	3019	7220	8673	7265	366	7305	16	7350	34	
2019-12-05	7255	7525	7180	7420	4555	2915	7420	4442	7470	89	7505	4	7550	20	
2019-12-06	7435	7655	7335	7460	3582	2966	7460	3514	7520	59	7555	0	7600	9	
2019-12-09	7570	7705	7290	7320	3636	3086	7320	3529	7380	78	7425	0	7460	31	
2019-12-10	7345	7410	7165	7215	3515	3232	7215	3362	7275	138	7310	0	7370	15	
2019-12-11	7250	7290	7130	7175	3191	3250	7175	2979	7220	176	7260	1	7325	35	
2019-12-12	7210	7370	7070	7265	4699	3226	7265	4522	7305	147	7335	5	7415	25	
2019-12-13	7215	7335	7200	7265	3980	3208	7265	3653	7295	277	7345	9	7365	41	
2019-12-16	7120	7145	6790	6860	8223	3357	6860	7720	6885	295	6920	17	6925	191	
2019-12-17	6880	6940	6560	6580	6716	3840	6580	5979	6605	502	6635	43	6645	192	
2019-12-18	6575	7235	6420	7135	13137	3530	7135	11821	7160	968	7185	38	7205	310	
2019-12-19	7280	7440	7055	7165	5021	3497	7165	4596	7190	268	7225	22	7270	135	
2019-12-20	7160	7235	7085	7230	3323	0	7230	2478	7250	767	7290	15	7325	63	



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
2019/12/20	0.6885	0.6907	0.6883	0.6900	2019/12/20	0.7619	0.7620	0.7587	0.7601	2019/12/20	1.0224	1.0225	1.0173	1.0185
2019/12/19	0.6849	0.6888	0.6849	0.6884	2019/12/19	0.7624	0.7628	0.7612	0.7618	2019/12/19	1.0200	1.0235	1.0192	1.0221
2019/12/18	0.6848	0.6864	0.6839	0.6849	2019/12/18	0.7599	0.7632	0.7590	0.7625	2019/12/18	1.0205	1.0209	1.0182	1.0200
2019/12/17	0.6876	0.6878	0.6839	0.6848	2019/12/17	0.7599	0.7607	0.7584	0.7599	2019/12/17	1.0172	1.0208	1.0159	1.0204
2019/12/16	0.6871	0.6898	0.6869	0.6876	2019/12/16	0.7589	0.7625	0.7584	0.7599	2019/12/16	1.0168	1.0183	1.0156	1.0171

CNYUSD 5					EURUSD 5					GBPUSD 5				
Date	Open	High	Low	Close	Date	Open	High	Low	Close	Date	Open	High	Low	Close
2019/12/20	0.1427	0.1427	0.1425	0.1427	2019/12/20	1.1124	1.1125	1.1067	1.1076	2019/12/20	1.3008	1.3079	1.3002	1.3002
2019/12/19	0.1429	0.1429	0.1427	0.1427	2019/12/19	1.1116	1.1144	1.1107	1.1124	2019/12/19	1.3083	1.3132	1.2991	1.3008
2019/12/18	0.1429	0.1430	0.1427	0.1429	2019/12/18	1.1153	1.1153	1.1111	1.1116	2019/12/18	1.3130	1.3134	1.3060	1.3083
2019/12/17	0.1430	0.1430	0.1428	0.1430	2019/12/17	1.1138	1.1175	1.1130	1.1153	2019/12/17	1.3289	1.3301	1.3099	1.3131
2019/12/16	0.1432	0.1432	0.1427	0.1428	2019/12/16	1.1129	1.1158	1.1123	1.1139	2019/12/16	1.3344	1.3422	1.3268	1.3287

JPYUSD 5					MXNUSD 5					NZDUSD 5				
Date	Open	High	Low	Close	Date	Open	High	Low	Close	Date	Open	High	Low	Close
2019/12/20	0.9142	0.9153	0.9130	0.9133	2019/12/20	5.2846	5.2935	5.2737	5.2826	2019/12/20	0.6609	0.6614	0.6589	0.6604
2019/12/19	0.9126	0.9159	0.9117	0.9142	2019/12/19	5.2727	5.2859	5.2525	5.2846	2019/12/19	0.6577	0.6610	0.6573	0.6609
2019/12/18	0.9132	0.9141	0.9122	0.9126	2019/12/18	5.2868	5.2868	5.2668	5.2727	2019/12/18	0.6568	0.6614	0.6555	0.6577
2019/12/17	0.9123	0.9137	0.9121	0.9132	2019/12/17	5.2839	5.2901	5.2736	5.2868	2019/12/17	0.6593	0.6605	0.6565	0.6569
2019/12/16	0.9144	0.9145	0.9118	0.9123	2019/12/16	5.2509	5.2845	5.2404	5.2839	2019/12/16	0.6594	0.6614	0.6588	0.6593

Nikkei 225 - Japan (NIX)					5	
Date	Open	High	Low	Close	(ドル建て終値)	出来高
2019/12/20	23893.45	23906.19	23747.09	23816.63	217.51	0 1318700300
2019/12/19	23911.46	23945.01	23835.29	23864.85	218.17	556388000 1161294600
2019/12/18	24023.27	24046.01	23920.03	23934.43	218.43	662677200 1275652500
2019/12/17	24074.94	24076.00	24004.92	24066.12	219.75	639959600 1289130600
2019/12/16	23955.20	24036.30	23950.31	23952.35	218.51	533157800 1133978300
週4本値	23955.20	24076.00	23747.09	23816.63	217.51	(N225銘柄計) (東証一部全体計)

XAUUSD 5				
Date	Open	High	Low	Close
2019/12/20	1478.76	1481.01	1475.93	1477.58
2019/12/19	1475.60	1481.73	1473.37	1478.75
2019/12/18	1476.13	1479.33	1470.61	1475.48
2019/12/17	1476.05	1480.68	1474.25	1476.16
2019/12/16	1475.65	1479.83	1473.28	1476.19
週4本値	1475.65	1481.73	1470.61	1477.58

Dow Jones Industrial - USA (DJIA)					5	
Date	Open	High	Low	Close	出来高	
2019/12/20	28608.64	28608.64	28445.60	28455.09	0	
2019/12/19	28278.31	28381.48	28278.24	28376.96	89718975	
2019/12/18	28291.44	28323.25	28239.28	28239.28	87293380	
2019/12/17	28221.75	28328.63	28220.56	28267.16	85978034	
2019/12/16	28191.67	28337.49	28191.67	28235.89	91802249	
週4本値	28191.67	28608.64	28191.67	28455.09		

Historical Data by **Stooq**
 Arrangement by **FX_勝てば官軍?**

Crude Light Oil 5					
Date	Open	High	Low	Close	出来高
2019/12/20	61.11	61.20	60.02	60.44	1145253
2019/12/19	60.81	61.40	60.69	61.18	771816
2019/12/18	60.49	61.11	60.24	60.85	1080518
2019/12/17	60.16	60.97	59.97	60.87	944561
2019/12/16	59.83	60.29	59.62	60.14	838746
週4本値	59.83	61.40	59.62	60.44	

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
2019/12/20	109.38	109.53	109.26	109.50	2019/12/20	121.68	121.70	121.19	121.27	2019/12/20	142.28	143.05	142.18	142.37
2019/12/19	109.57	109.68	109.18	109.38	2019/12/19	121.81	122.05	121.43	121.68	2019/12/19	143.36	143.87	141.99	142.28
2019/12/18	109.51	109.63	109.40	109.58	2019/12/18	122.14	122.16	121.74	121.81	2019/12/18	143.80	143.87	143.08	143.35
2019/12/17	109.61	109.63	109.44	109.51	2019/12/17	122.08	122.46	121.93	122.13	2019/12/17	145.66	145.74	143.49	143.80
2019/12/16	109.36	109.68	109.35	109.62	2019/12/16	121.71	122.23	121.66	122.10	2019/12/16	145.93	146.82	145.40	145.64

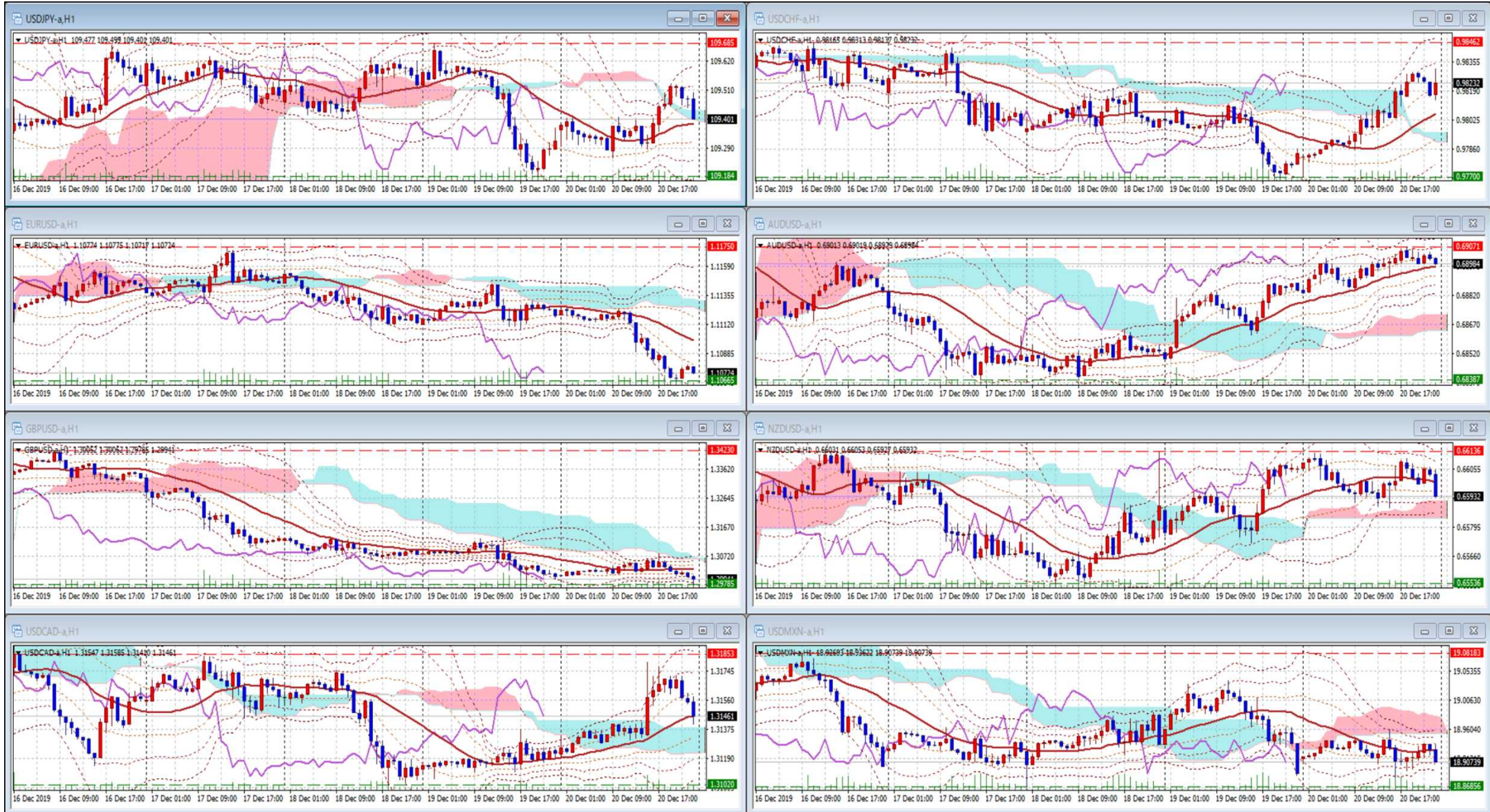
USDJPY Weekly 28					EURJPY Weekly 28					GBPJPY Weekly 28				
日付	始値	高値	安値	終値	日付	始値	高値	安値	終値	日付	始値	高値	安値	終値
2019/12/20	109.36	109.68	109.18	109.50	2019/12/20	121.71	122.46	121.19	121.27	2019/12/20	145.93	146.82	141.99	142.37
2019/12/13	108.59	109.70	108.43	109.33	2019/12/13	120.08	122.65	119.99	121.54	2019/12/13	142.64	147.96	142.50	145.90
2019/12/06	109.52	109.73	108.43	108.56	2019/12/06	120.71	121.02	120.01	120.07	2019/12/06	141.42	143.26	140.84	142.65
2019/11/29	108.71	109.67	108.69	109.46	2019/11/29	119.82	120.76	119.79	120.59	2019/11/29	139.69	141.87	139.61	141.57
2019/11/22	108.76	109.07	108.28	108.64	2019/11/22	120.21	120.69	119.67	119.75	2019/11/22	140.48	141.57	139.32	139.45

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

2019/12/16 ~ 2019/12/20

Chart by OANDA Japan MetaTrader4



Pivot Maker Ver 3.0 by FX_勝てば官軍?

<http://fx.najirane.com>