

JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE

Code-097741

2019/11/19

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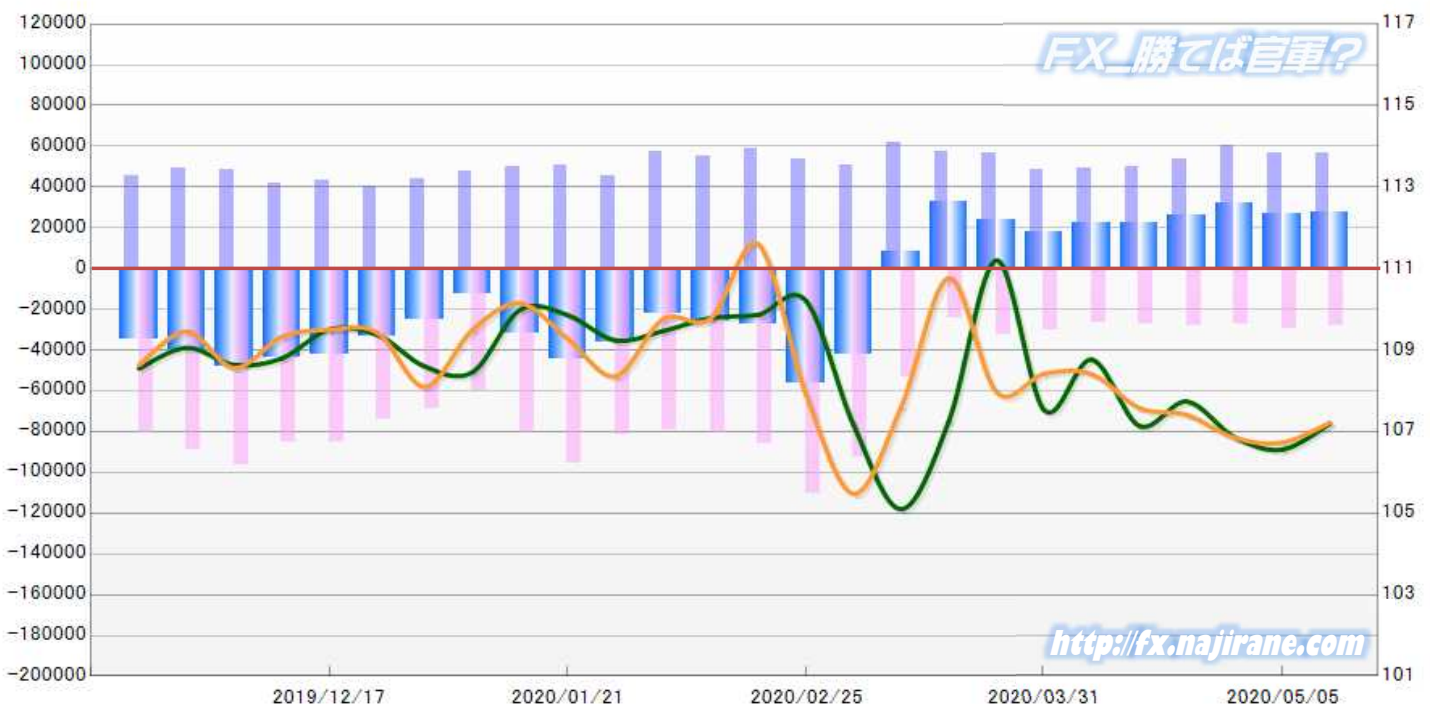
2020/05/12

2020/05/15 NYクローズ時公表値

Report_Date	Non Commercial Positions												火曜日 引け値	金曜日 引け値
	Long	増減	増減(%)	Short	増減	増減(%)	売り越し	増減	増減(%)	売買計	増減	増減(%)		
2020/05/12	56307	-327	-0.6%	28370	-1050	-3.6%	-27937	723	2.7%	84677	-1377	-1.6%	107.20	107.22
2020/05/05	56634	-3328	-5.6%	29420	1784	6.5%	-27214	-5112	-15.8%	86054	-1544	-1.8%	106.56	106.73
2020/04/28	59962	6232	11.6%	27636	-68	-0.2%	-32326	6300	24.2%	87598	6164	7.6%	106.86	106.85
2020/04/21	53730	3867	7.8%	27704	484	1.8%	-26026	3383	14.9%	81434	4351	5.6%	107.74	107.41
2020/04/14	49863	614	1.2%	27220	381	1.4%	-22643	233	1.0%	77083	995	1.3%	107.14	107.58
2020/04/07	49249	805	1.7%	26839	-3323	-11.0%	-22410	4128	22.6%	76088	-2518	-3.2%	108.77	108.41
2020/03/31	48444	-8084	-14.3%	30162	-2503	-7.7%	-18282	-5581	-23.4%	78606	-10587	-11.9%	107.53	108.42
2020/03/24	56528	-758	-1.3%	32665	8314	34.1%	-23863	-9072	-27.5%	89193	7556	9.3%	111.20	107.97
2020/03/17	57286	-4446	-7.2%	24351	-29224	-54.5%	-32935	24778	303.8%	81637	-33670	-29.2%	107.26	110.77
2020/03/10	61732	11134	22.0%	53575	-39347	-42.3%	-8157	-50481	-119.3%	115307	-28213	-19.7%	105.10	107.61
2020/03/03	50598	-3257	-6.0%	92922	-17322	-15.7%	42324	-14065	-24.9%	143520	-20579	-12.5%	107.16	105.48
2020/02/25	53855	-4750	-8.1%	110244	24418	28.5%	56389	29168	107.2%	164099	19668	13.6%	110.21	107.91
2020/02/18	58605	3800	6.9%	85826	4833	6.0%	27221	1033	3.9%	144431	8633	6.4%	109.87	111.60
2020/02/11	54805	-2867	-5.0%	80993	1423	1.8%	26188	4290	19.6%	135798	-1444	-1.1%	109.79	109.78
2020/02/04	57672	11996	26.3%	79570	-2131	-2.6%	21898	-14127	-39.2%	137242	9865	7.7%	109.47	109.76
2020/01/28	45676	-4920	-9.7%	81701	-13596	-14.3%	36025	-8676	-19.4%	127377	-18516	-12.7%	109.24	108.36
2020/01/21	50596	876	1.8%	95297	14147	17.4%	44701	13271	42.2%	145893	15023	11.5%	109.86	109.28
2020/01/14	49720	1874	3.9%	81150	21056	35.0%	31430	19182	156.6%	130870	22930	21.2%	109.99	110.15
2020/01/07	47846	4178	9.6%	60094	-8876	-12.9%	12248	-13054	-51.6%	107940	-4698	-4.2%	108.46	109.50
2019/12/31	43668	3076	7.6%	68970	-5164	-7.0%	25302	-8240	-24.6%	112638	-2088	-1.8%	108.60	108.10
2019/12/24	40592	-2826	-6.5%	74134	-11346	-13.3%	33542	-8520	-20.3%	114726	-14172	-11.0%	109.38	109.43
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			80454			35031			125877			108.55	108.64

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

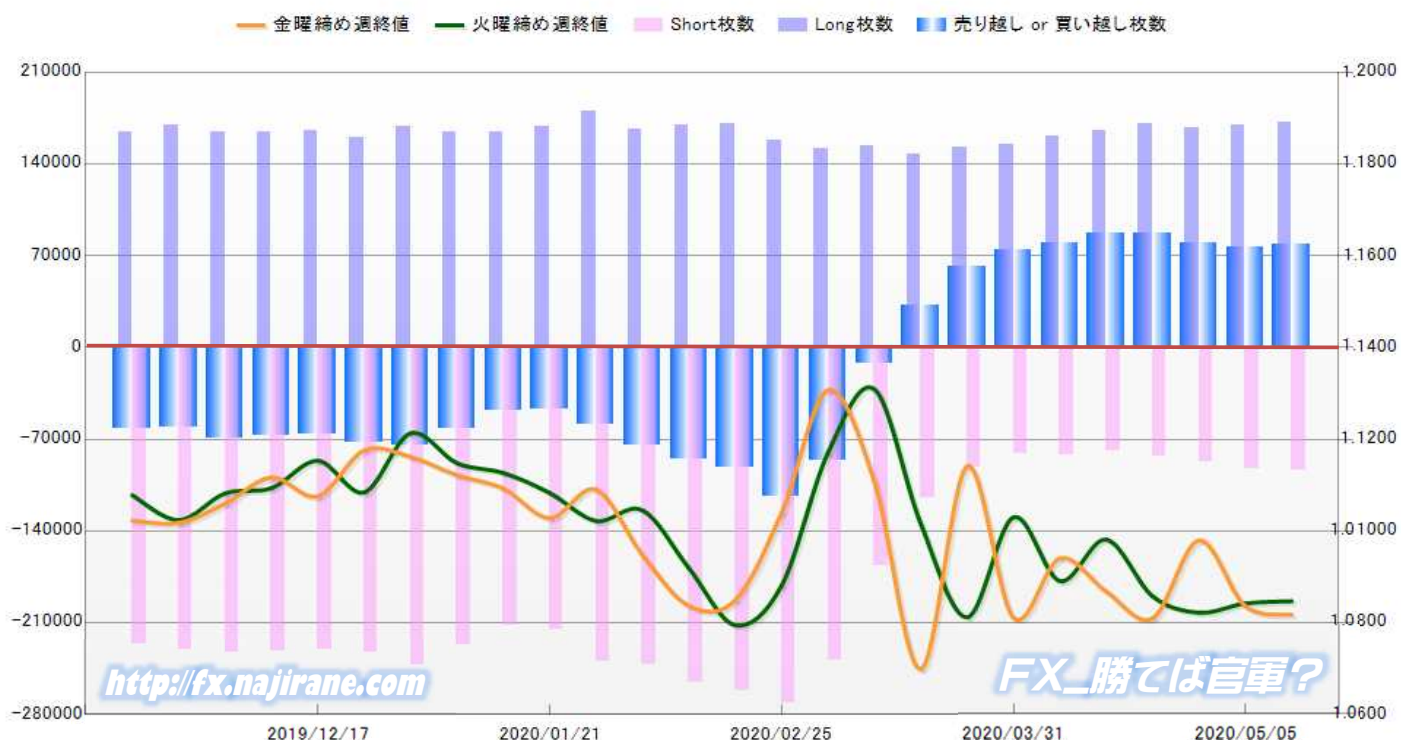
Code-099741

2019/11/19 ~ 2020/05/12

2020/05/15 NYクローズ時公表値

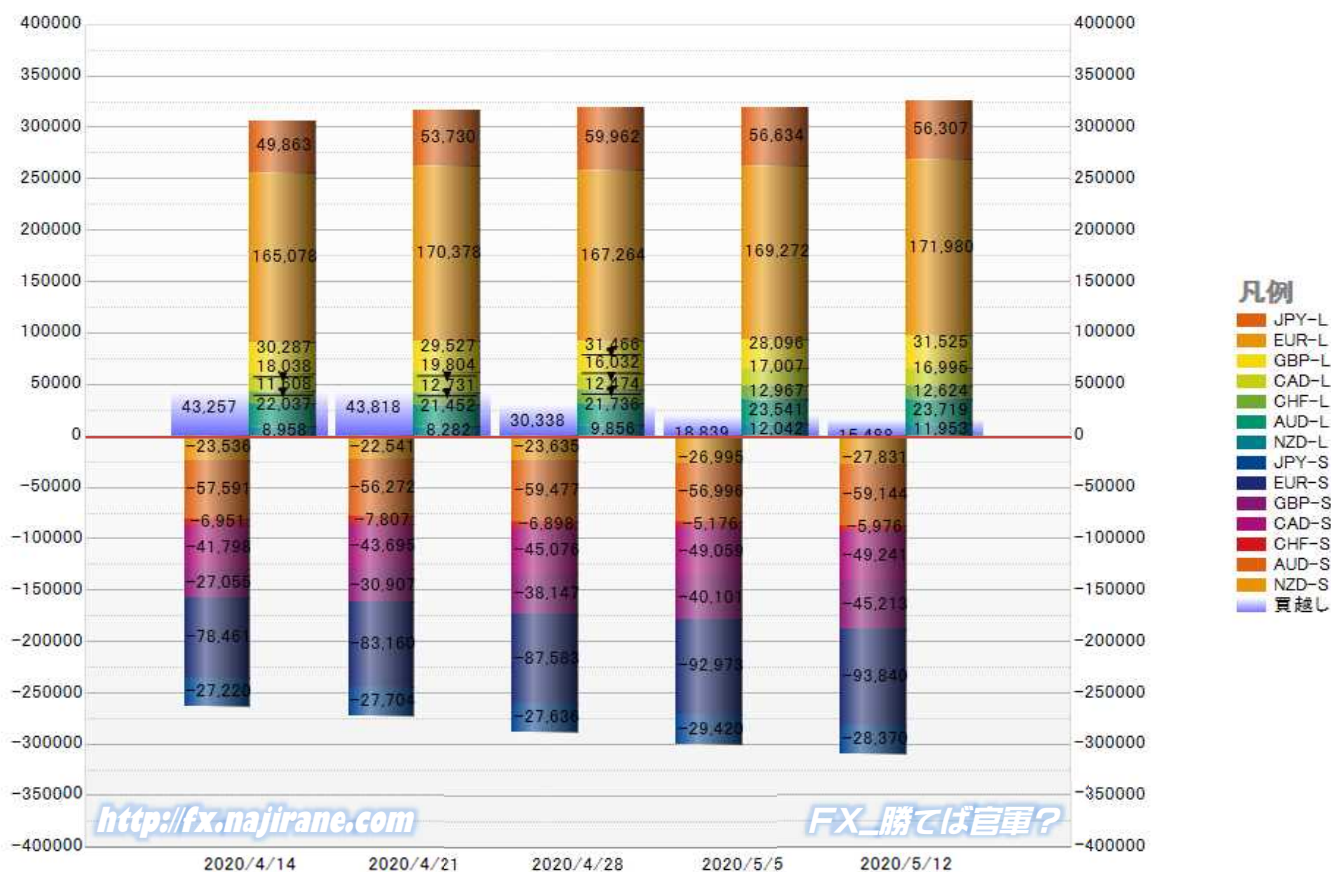
Report_Date	Non Commercial Positions											火曜日 引け値	金曜日 引け値	
	Long	増減		Short	増減		売り越し	増減		売買計	増減			
2020/05/12	171980	2708	1.6%	93840	867	0.9%	-78140	1841	2.4%	265820	3575	1.4%	1.0847	1.0818
2020/05/05	169272	2008	1.2%	92973	5390	6.2%	-76299	-3382	-4.2%	262245	7398	2.9%	1.0842	1.0836
2020/04/28	167264	-3114	-1.8%	87583	4423	5.3%	-79681	-7537	-8.6%	254847	1309	0.5%	1.0822	1.0980
2020/04/21	170378	5300	3.2%	83160	4699	6.0%	-87218	601	0.7%	253538	9999	4.1%	1.0858	1.0810
2020/04/14	165078	3893	2.4%	78461	-3100	-3.8%	-86617	6993	8.8%	243539	793	0.3%	1.0981	1.0868
2020/04/07	161185	6138	4.0%	81561	761	0.9%	-79624	5377	7.2%	242746	6899	2.9%	1.0891	1.0940
2020/03/31	155047	2687	1.8%	80800	-10270	-11.3%	-74247	12957	21.1%	235847	-7583	-3.1%	1.1030	1.0811
2020/03/24	152360	5227	3.6%	91070	-23568	-20.6%	-61290	28795	88.6%	243430	-18341	-7.0%	1.0812	1.1141
2020/03/17	147133	-6687	-4.3%	114638	-51849	-31.1%	-32495	-45162	-356.5%	261771	-58536	####	1.1016	1.0699
2020/03/10	153820	1916	1.3%	166487	-72120	-30.2%	12667	-74036	-85.4%	320307	-70204	####	1.1309	1.1107
2020/03/03	151904	-5683	-3.6%	238607	-33001	-12.2%	86703	-27318	-24.0%	390511	-38684	-9.0%	1.1171	1.1307
2020/02/25	157587	-12999	-7.6%	271608	9515	3.6%	114021	22514	24.6%	429195	-3484	-0.8%	1.0881	1.1040
2020/02/18	170586	1111	0.7%	262093	6949	2.7%	91507	5838	6.8%	432679	8060	1.9%	1.0795	1.0849
2020/02/11	169475	2550	1.5%	255144	13139	5.4%	85669	10589	14.1%	424619	15689	3.8%	1.0919	1.0837
2020/02/04	166925	-13728	-7.6%	242005	2490	1.0%	75080	16218	27.6%	408930	-11238	-2.7%	1.1045	1.0948
2020/01/28	180653	12437	7.4%	239515	24280	11.3%	58862	11843	25.2%	420168	36717	9.6%	1.1022	1.1090
2020/01/21	168216	4335	2.6%	215235	3172	1.5%	47019	-1163	-2.4%	383451	7507	2.0%	1.1083	1.1028
2020/01/14	163881	-932	-0.6%	212063	-14414	-6.4%	48182	-13482	-21.9%	375944	-15346	-3.9%	1.1127	1.1093
2020/01/07	164813	-4039	-2.4%	226477	-16720	-6.9%	61664	-12681	-17.1%	391290	-20759	-5.0%	1.1148	1.1122
2019/12/31	168852	8589	5.4%	243197	9991	4.3%	74345	1402	1.9%	412049	18580	4.7%	1.1213	1.1162
2019/12/24	160263	-5092	-3.1%	233206	2157	0.9%	72943	7249	11.0%	393469	-2935	-0.7%	1.1085	1.1176
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			226401			62503			390299			1.1078	1.1023

EURO FX - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS



	2020/04/14			2020/04/21			2020/04/28			2020/05/05			2020/05/12		
	Long	Short	売り越し	Long	Short	売り越し	Long	Short	売り越し	Long	Short	売り越し	Long	Short	売り越し
JPY	49863	27220	-22643	53730	27704	-26026	59962	27636	-32326	56634	29420	-27214	56307	28370	-27937
	前週比 枚数増減 (枚)			3867	484	3383	6232	-68	6300	-3328	1784	-5112	-327	-1050	723
	前週比 枚数増減 (%)			7.8%	1.8%	14.9%	11.6%	-0.2%	24.2%	-5.6%	6.5%	-15.8%	-0.6%	-3.6%	2.7%
EUR	165078	78461	-86617	170378	83160	-87218	167264	87583	-79681	169272	92973	-76299	171980	93840	-78140
	前週比 枚数増減 (枚)			5300	4699	601	-3114	4423	-7537	2008	5390	-3382	2708	867	1841
	前週比 枚数増減 (%)			3.2%	6.0%	0.7%	-1.8%	5.3%	-8.6%	1.2%	6.2%	-4.2%	1.6%	0.9%	2.4%
GBP	30287	27055	-3232	29527	30907	1380	31466	38147	6681	28096	40101	12005	31525	45213	13688
	前週比 枚数増減 (枚)			-760	3852	4612	1939	7240	5301	-3370	1954	5324	3429	5112	1683
	前週比 枚数増減 (%)			-2.5%	14.2%	142.7%	6.6%	23.4%	384.1%	-10.7%	5.1%	79.7%	12.2%	12.7%	14.0%
AUD	22037	57591	35554	21452	56272	34820	21736	59477	37741	23541	56996	33455	23719	59144	35425
	前週比 枚数増減 (枚)			-585	-1319	-734	284	3205	2921	1805	-2481	-4286	178	2148	1970
	前週比 枚数増減 (%)			-2.7%	-2.3%	-2.1%	1.3%	5.7%	8.4%	8.3%	-4.2%	-11.4%	0.8%	3.8%	5.9%
CAD	18038	41798	23760	19804	43695	23891	16032	45076	29044	17007	49059	32052	16995	49241	32246
	前週比 枚数増減 (枚)			1766	1897	131	-3772	1381	5153	975	3983	3008	-12	182	194
	前週比 枚数増減 (%)			9.8%	4.5%	0.6%	-19.0%	3.2%	21.6%	6.1%	8.8%	10.4%	-0.1%	0.4%	0.6%
CHF	11608	6951	-4657	12731	7807	-4924	12474	6898	-5576	12967	5176	-7791	12624	5976	-6648
	前週比 枚数増減 (枚)			1123	856	267	-257	-909	652	493	-1722	2215	-343	800	-1143
	前週比 枚数増減 (%)			9.7%	12.3%	5.7%	-2.0%	-11.6%	13.2%	4.0%	-25.0%	39.7%	-2.6%	15.5%	-14.7%
NZD	8958	23536	14578	8282	22541	14259	9856	23635	13779	12042	26995	14953	11953	27831	15878
	前週比 枚数増減 (枚)			-676	-995	-319	1574	1094	-480	2186	3360	1174	-89	836	925
	前週比 枚数増減 (%)			-7.5%	-4.2%	-2.2%	19.0%	4.9%	-3.4%	22.2%	14.2%	8.5%	-0.7%	3.1%	6.2%
MXN	29926	26593	-3333	25851	24611	-1240	32191	23710	-8481	31184	24075	-7109	22491	27611	5120
	前週比 枚数増減 (枚)			-4075	-1982	-2093	6340	-901	7241	-1007	365	-1372	-8693	3536	12229
	前週比 枚数増減 (%)			-13.6%	-7.5%	-62.8%	24.5%	-3.7%	584.0%	-3.1%	1.5%	-16.2%	-27.9%	14.7%	172.0%
Total All 8	335795	289205	-46590	341755	296697	-45058	350981	312162	-38819	350743	324795	-25948	347594	337226	-10368
	前週比 枚数増減 (枚)			5960	7492	-1532	9226	15465	-6239	-238	12633	-12871	-3149	12431	-15580
	前週比 枚数増減 (%)			1.8%	2.6%	-3.3%	2.7%	5.2%	-13.8%	-0.1%	4.0%	-33.2%	-0.9%	3.8%	-60.0%
Total 7 (MXN除く)	305869	262612	-43257	315904	272086	-43818	318790	288452	-30338	319559	300720	-18839	325103	309615	-15488
	前週比 枚数増減 (枚)			10035	9474	561	2886	16366	-13480	769	12268	-11499	5544	8895	-3351
	前週比 枚数増減 (%)			3.3%	3.6%	1.3%	0.9%	6.0%	-30.8%	0.2%	4.3%	-37.9%	1.7%	3.0%	-17.8%

直近5週 CFTC IMM主要7通貨の構成

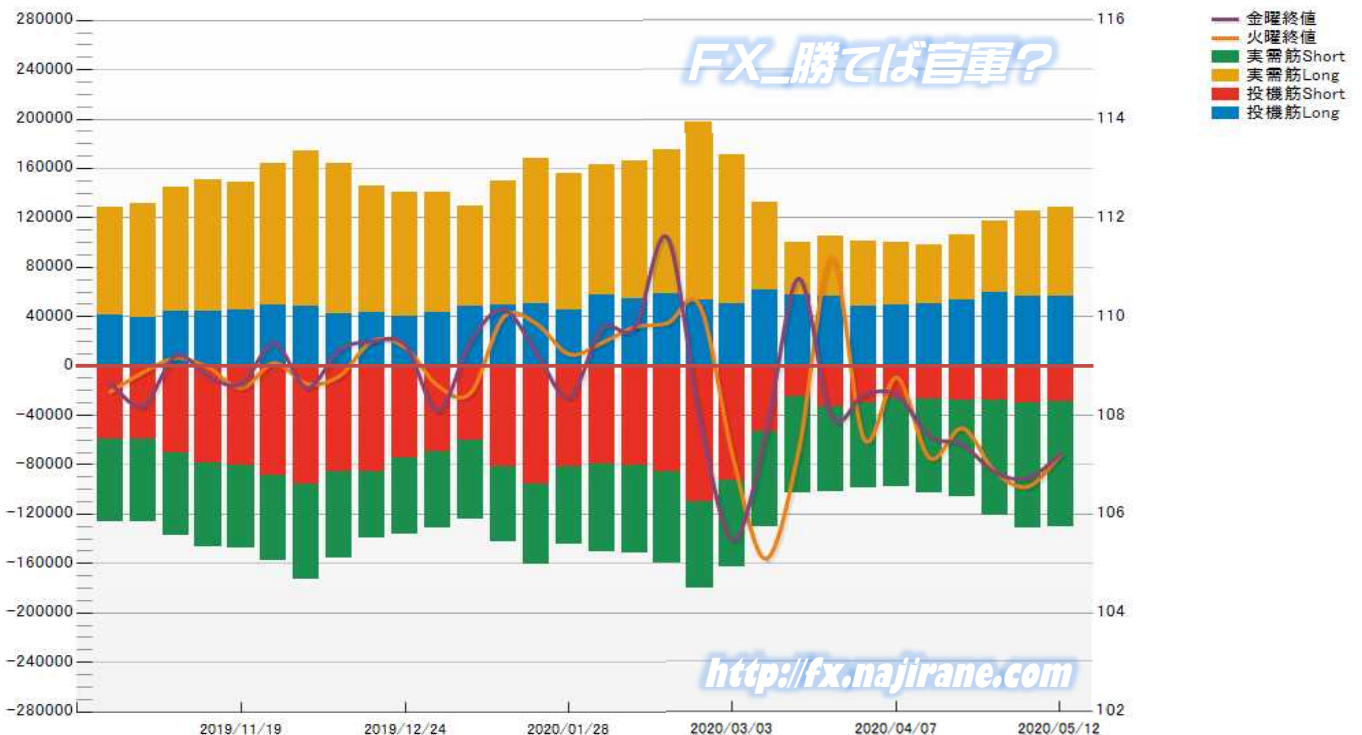


JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS

Code-097741
2020/05/15 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
2020/05/12	56307	28370	-27937	84677	72360	101599	29239	173959	128667	129969	1302	258636	107.20	107.22
2020/05/05	56634	29420	-27214	86054	68783	101620	32837	170403	125417	131040	5623	256457	106.56	106.73
2020/04/28	59962	27636	-32326	87598	56947	93684	36737	150631	116909	121320	4411	238229	106.86	106.85
2020/04/21	53730	27704	-26026	81434	52383	78188	25805	130571	106113	105892	-221	212005	107.74	107.41
2020/04/14	49863	27220	-22643	77083	48656	75435	26779	124091	98519	102655	4136	201174	107.14	107.58
2020/04/07	49249	26839	-22410	76088	51300	70904	19604	122204	100549	97743	-2806	198292	108.77	108.41
2020/03/31	48444	30162	-18282	78606	53154	68221	15067	121375	101598	98383	-3215	199981	107.53	108.42
2020/03/24	56528	32665	-23863	89193	48777	69252	20475	118029	105305	101917	-3388	207222	111.20	107.97
2020/03/17	57286	24351	-32935	81637	42873	78049	35176	120922	100159	102400	2241	202559	107.26	110.77
2020/03/10	61732	53575	-8157	115307	70545	76931	6386	147476	132277	130506	-1771	262783	105.10	107.61
2020/03/03	50598	92922	42324	143520	120130	70043	-50087	190173	170728	162965	-7763	333693	107.16	105.48
2020/02/25	53855	110244	56389	164099	144064	69816	-74248	213880	197919	180060	-17859	377979	110.21	107.91
2020/02/18	58605	85826	27221	144431	116686	73909	-42777	190595	175291	159735	-15556	335026	109.87	111.60
2020/02/11	54805	80993	26188	135798	111167	70770	-40397	181937	165972	151763	-14209	317735	109.79	109.78
2020/02/04	57672	79570	21898	137242	105438	71114	-34324	176552	163110	150684	-12426	313794	109.47	109.76
2020/01/28	45676	81701	36025	127377	110412	63226	-47186	173638	156088	144927	-11161	301015	109.24	108.36
2020/01/21	50596	95297	44701	145893	117694	65587	-52107	183281	168290	160884	-7406	329174	109.86	109.28
2020/01/14	49720	81150	31430	130870	100226	61710	-38516	161936	149946	142860	-7086	292806	109.99	110.15
2020/01/07	47846	60094	12248	107940	82055	64595	-17460	146650	129901	124689	-5212	254590	108.46	109.50
2019/12/31	43668	68970	25302	112638	97526	62360	-35166	159886	141194	131330	-9864	272524	108.60	108.10
2019/12/24	40592	74134	33542	114726	99923	61911	-38012	161834	140515	136045	-4470	276560	109.38	109.43
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

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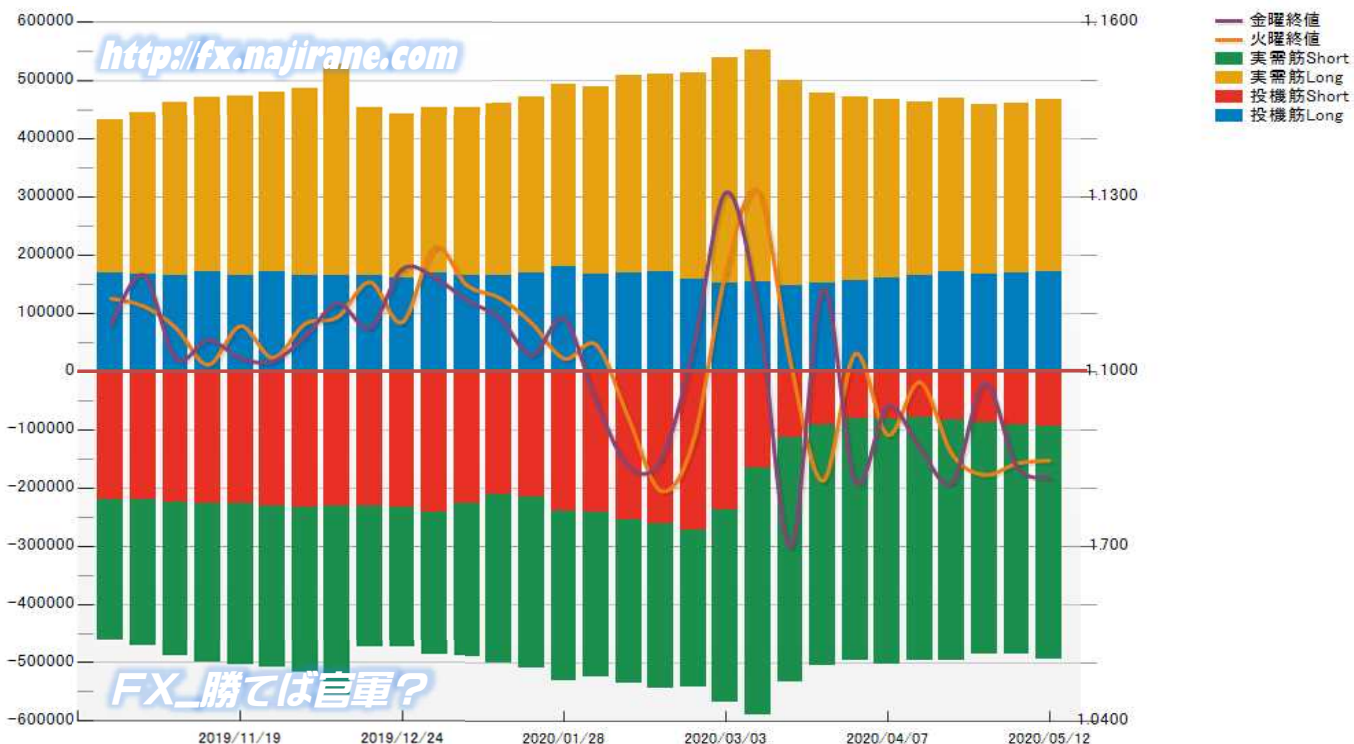


EURO FX - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS

Code-099741
2020/05/15 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
2020/05/12	171980	93840	-78140	265820	294370	400827	106457	695197	466350	494667	28317	961017	1.0847	1.0818
2020/05/05	169272	92973	-76299	262245	290624	393234	102610	683858	459896	486207	26311	946103	1.0842	1.0836
2020/04/28	167264	87583	-79681	254847	291497	399179	107682	690676	458761	486762	28001	945523	1.0822	1.0980
2020/04/21	170378	83160	-87218	253538	297719	413092	115373	710811	468097	496252	28155	964349	1.0858	1.0810
2020/04/14	165078	78461	-86617	243539	296805	417530	120725	714335	461883	495991	34108	957874	1.0981	1.0868
2020/04/07	161185	81561	-79624	242746	304521	422120	117599	726641	465706	503681	37975	969387	1.0891	1.0940
2020/03/31	155047	80800	-74247	235847	315522	415776	100254	731298	470569	496576	26007	967145	1.1030	1.0811
2020/03/24	152360	91070	-61290	243430	326218	414867	88649	741085	478578	505937	27359	984515	1.0812	1.1141
2020/03/17	147133	114638	-32495	261771	352847	419664	66817	772511	499980	534302	34322	1034282	1.1016	1.0699
2020/03/10	153820	166487	12667	320307	397574	424702	27128	822276	551394	591189	39795	1142583	1.1309	1.1107
2020/03/03	151904	238607	86703	390511	385539	329833	-55706	715372	537443	568440	30997	1105883	1.1171	1.1307
2020/02/25	157587	271608	114021	429195	355329	270784	-84545	626113	512916	542392	29476	1055308	1.0881	1.1040
2020/02/18	170586	262093	91507	432679	340245	282010	-58235	622255	510831	544103	33272	1054934	1.0795	1.0849
2020/02/11	169475	255144	85669	424619	338132	281706	-56426	619838	507607	536850	29243	1044457	1.0919	1.0837
2020/02/04	166925	242005	75080	408930	321548	283559	-37989	605107	488473	525564	37091	1014037	1.1045	1.0948
2020/01/28	180653	239515	58862	420168	311346	291195	-20151	602541	491999	530710	38711	1022709	1.1022	1.1090
2020/01/21	168216	215235	47019	383451	302385	295283	-7102	597668	470601	510518	39917	981119	1.1083	1.1028
2020/01/14	163881	212063	48182	375944	297419	288854	-8565	586273	461300	500917	39617	962217	1.1127	1.1093
2020/01/07	164813	226477	61664	391290	288408	263100	-25308	551508	453221	489577	36356	942798	1.1148	1.1122
2019/12/31	168852	243197	74345	412049	285490	245540	-39950	531030	454342	488737	34395	943079	1.1213	1.1162
2019/12/24	160263	233206	72943	393469	282401	241064	-41337	523465	442664	474270	31606	916934	1.1085	1.1176
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

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



CME Daily Volume

FX_勝てば官軍?

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AUS Dollar		MONTHLY	FUTURE	WEEKLY FRIDAY OPTIONS					参考レート	
Date	OPTIONS			WK 1	WK 2	WK 3	WK 4	WK 5	Open	Close
2020/5/14 (木)	3800	---	---	---	8	479	117	100	0.6455	0.6464
2020/5/13 (水)	2424	---	---	---	283	490	46	673	0.6477	0.6455
2020/5/12 (火)	7743	---	---	---	102	186	9	60	0.6491	0.6477
2020/5/11 (月)	6741	---	---	---	435	283	233	---	0.6524	0.6491
2020/5/8 (金)	3468	---	---	---	6	573	21	96	0.6495	0.6531
2020/5/7 (木)	5431	---	---	---	51	614	428	99	0.6397	0.6495
2020/5/6 (水)	2288	---	---	---	1	9	47	2	0.6429	0.6397
2020/5/5 (火)	1636	---	---	---	103	290	50	87	0.6426	0.6429
2020/5/4 (月)	2785	---	---	---	9	13	7	7	0.6405	0.6426
2020/5/1 (金)	5208	---	---	138	---	130	5	212	0.6502	0.6422

CAN Dollar		MONTHLY	FUTURE	WEEKLY FRIDAY OPTIONS					参考レート	
Date	OPTIONS			WK 1	WK 2	WK 3	WK 4	WK 5	Open	Close
2020/5/14 (木)	---	---	---	---	58	384	493	0	0.7095	0.7123
2020/5/13 (水)	---	---	---	---	2	560	36	1	0.7105	0.7095
2020/5/12 (火)	---	---	---	---	4	170	1	14	0.7135	0.7105
2020/5/11 (月)	---	---	---	---	2	297	104	104	0.7173	0.7135
2020/5/8 (金)	---	---	---	---	114	1809	147	0	0.7151	0.7181
2020/5/7 (木)	---	---	---	---	16	663	24	2	0.7068	0.7151
2020/5/6 (水)	---	---	---	---	140	154	162	6	0.7119	0.7067
2020/5/5 (火)	---	---	---	---	2	53	221	0	0.7098	0.7119
2020/5/4 (月)	---	---	---	---	2	548	1	2	0.7101	0.7098
2020/5/1 (金)	---	---	---	65	0	405	48	51	0.7173	0.7112

SWISS FRANC		MONTHLY	FUTURE	WEEKLY FRIDAY OPTIONS					参考レート	
Date	OPTIONS			WK 1	WK 2	WK 3	WK 4	WK 5	Open	Close
2020/5/14 (木)	16745	---	---	---	---	---	---	---	1.0287	1.0275
2020/5/13 (水)	16795	---	---	---	---	---	---	---	1.0313	1.0286
2020/5/12 (火)	16521	---	---	---	---	---	---	---	1.0277	1.0313
2020/5/11 (月)	13386	---	---	---	---	---	---	---	1.0286	1.0277
2020/5/8 (金)	16042	---	---	---	---	---	---	---	1.0276	1.0296
2020/5/7 (木)	17372	---	---	---	---	---	---	---	1.0255	1.0276
2020/5/6 (水)	15363	---	---	---	---	---	---	---	1.0284	1.0255
2020/5/5 (火)	23937	---	---	---	---	---	---	---	1.0355	1.0284
2020/5/4 (月)	16797	---	---	---	---	---	---	---	1.0394	1.0355
2020/5/1 (金)	18380	---	---	---	---	---	---	---	1.0352	1.0403

EU EURO		MONTHLY	FUTURE	WEEKLY FRIDAY OPTIONS					参考レート	
Date	OPTIONS			WK 1	WK 2	WK 3	WK 4	WK 5	Open	Close
2020/5/14 (木)	5229	---	---	---	93	936	1403	207	1.0818	1.0807
2020/5/13 (水)	10354	---	---	---	111	771	345	132	1.0847	1.0818
2020/5/12 (火)	6210	---	---	---	870	879	38	302	1.0808	1.0847
2020/5/11 (月)	7304	---	---	---	3	1799	62	155	1.0833	1.0808
2020/5/8 (金)	8009	---	---	---	75	4894	139	80	1.0832	1.0836
2020/5/7 (木)	6368	---	---	---	64	1245	14	254	1.0796	1.0832
2020/5/6 (水)	10126	---	---	---	516	2323	16	10	1.0842	1.0796
2020/5/5 (火)	12645	---	---	---	66	592	216	1002	1.0902	1.0842
2020/5/4 (月)	10716	---	---	---	---	217	750	14	1.0972	1.0902
2020/5/1 (金)	13467	---	---	491	---	260	264	6	1.0951	1.0980

GB POUND		MONTHLY	FUTURE	WEEKLY FRIDAY OPTIONS					参考レート	
Date	OPTIONS			WK 1	WK 2	WK 3	WK 4	WK 5	Open	Close
2020/5/14 (木)	76750	---	---	---	2	692	419	11	1.2235	1.2232
2020/5/13 (水)	94371	---	---	---	407	598	16	6	1.2268	1.2235
2020/5/12 (火)	76150	---	---	---	78	296	83	---	1.2336	1.2268
2020/5/11 (月)	73769	---	---	---	65	463	6	2	1.2404	1.2335
2020/5/8 (金)	49435	---	---	---	---	83	4	---	1.2365	1.2405
2020/5/7 (木)	94597	---	---	---	62	81	639	38	1.2345	1.2362
2020/5/6 (水)	62498	---	---	---	3	30	1	1	1.2442	1.2345
2020/5/5 (火)	64653	---	---	---	3	240	---	---	1.2441	1.2442
2020/5/4 (月)	61981	---	---	---	---	48	5	---	1.2484	1.2441
2020/5/1 (金)	56437	---	---	12	---	63	465	84	1.2596	1.2510

JP YEN		MONTHLY	FUTURE	WEEKLY FRIDAY OPTIONS					参考レート	
Date	OPTIONS			WK 1	WK 2	WK 3	WK 4	WK 5	Open	Close
2020/5/14 (木)	---	64093	---	0	116	999	1018	95	107.07	107.23
2020/5/13 (水)	---	64705	---	0	0	1116	6	1	107.20	107.06
2020/5/12 (火)	---	65016	---	0	245	71	3	3	107.65	107.20
2020/5/11 (月)	---	82621	---	0	120	994	11	528	106.68	107.65
2020/5/8 (金)	---	63719	---	0	50	6044	1056	123	106.30	106.73
2020/5/7 (木)	---	76714	---	0	6	973	0	175	106.09	106.30
2020/5/6 (水)	---	58621	---	0	96	2	3	3	106.55	106.09
2020/5/5 (火)	---	54873	---	0	3	25	2	0	106.76	106.56
2020/5/4 (月)	---	43991	---	0	3	72	0	0	106.84	106.76
2020/5/1 (金)	---	59399	---	5	0	2	1	0	107.16	106.85

MEX PESO		MONTHLY	FUTURE	WEEKLY FRIDAY OPTIONS					参考レート	
Date	OPTIONS			WK 1	WK 2	WK 3	WK 4	WK 5	Open	Close
2020/5/14 (木)	3	41136	---	---	---	---	---	---	4.1313	4.1902
2020/5/13 (水)	113	37433	---	---	---	---	---	---	4.1079	4.1313
2020/5/12 (火)	121	43196	---	---	---	---	---	---	4.1781	4.1079
2020/5/11 (月)	4	31312	---	---	---	---	---	---	4.2204	4.1781
2020/5/8 (金)	21	28386	---	---	---	---	---	---	4.1529	4.2115
2020/5/7 (木)	103	26711	---	---	---	---	---	---	4.0914	4.1529
2020/5/6 (水)	200	32387	---	---	---	---	---	---	4.1685	4.0914
2020/5/5 (火)	229	30806	---	---	---	---	---	---	4.1505	4.1685
2020/5/4 (月)	5	34722	---	---	---	---	---	---	4.0443	4.1505
2020/5/1 (金)	2	28057	---	---	---	---	---	---	4.1408	4.0641

NZ DOLLAR		MONTHLY	FUTURE	WEEKLY FRIDAY OPTIONS					参考レート	
Date	OPTIONS			WK 1	WK 2	WK 3	WK 4	WK 5	Open	Close
2020/5/14 (木)	0	28616	---	---	---	---	---	---	0.5994	0.6006
2020/5/13 (水)	0	37313	---	---	---	---	---	---	0.6083	0.5995
2020/5/12 (火)	0	22198	---	---	---	---	---	---	0.6081	0.6083
2020/5/11 (月)	0	21390	---	---	---	---	---	---	0.6136	0.6081
2020/5/8 (金)	0	18685	---	---	---	---	---	---	0.6087	0.6135
2020/5/7 (木)	0	24392	---	---	---	---	---	---	0.6009	0.6087
2020/5/6 (水)	0	19977	---	---	---	---	---	---	0.6047	0.6009
2020/5/5 (火)	0	17071	---	---	---	---	---	---	0.6048	0.6047
2020/5/4 (月)	0	21724	---	---	---	---	---	---	0.6052	0.6048
2020/5/1 (金)	0	17854	---	---	---	---	---	---	0.6121	0.6057

過去5日及び過去4週の4本値と各種ピボット

2020/05/11 ~ 2020/05/15

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														
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	Support Zone 2	Support Zone 1	BP	Resistance Zone 1	Resistance Zone 2											
													LBOP	S2	S1	PP	R1	R2	HBOP															
2020/05/11	106.68	107.77	106.66	107.22	111p	陽線引け	-	-	-	-	-	-	105.55	106.10	106.66	107.21	107.77	108.33	108.89	106.92	Bull	105.68	~ 106.10	106.53	~ 106.66	107.21	107.77	~ 107.90	108.33	~ 108.75				

EUR/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														
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	Support Zone 2	Support Zone 1	BP	Resistance Zone 1	Resistance Zone 2											
													LBOP	S2	S1	PP	R1	R2	HBOP															
2020/05/11	115.56	116.84	115.33	115.99	151p	陽線引け	116.84	115.33	117.17	115.66	117.17	115.66	113.75	114.54	115.26	116.05	116.78	117.57	118.29	116.23	Bear	113.96	~ 114.54	115.12	~ 115.30	116.05	116.81	~ 116.99	117.57	~ 118.15				

EUR/USD										Demark										Pivot										Fibonacci Zone				
当日のOHLCLから計算される翌日の										TD Range Projection										TD pivot points														
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	Support Zone 2	Support Zone 1	BP	Resistance Zone 1	Resistance Zone 2											
													LBOP	S2	S1	PP	R1	R2	HBOP															
2020/05/11	1.0833	1.0851	1.0801	1.0808	49p	陰線引け	-	-	-	-	-	-	1.0740	1.0770	1.0793	1.0820	1.0839	1.0869	1.0888			1.0752	~ 1.0770	1.0789	~ 1.0795	1.0820	1.0845	~ 1.0850	1.0869	~ 1.0888				

GBP/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														
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	Support Zone 2	Support Zone 1	BP	Resistance Zone 1	Resistance Zone 2											
													LBOP	S2	S1	PP	R1	R2	HBOP															
2020/05/11	132.33	133.19	129.89	129.92	330p	陰線引け	133.19	129.89	131.56	128.25	131.56	128.25	125.51	127.70	128.81	131.00	132.11	134.30	135.41	132.29	Bear	126.44	~ 127.70	128.96	~ 129.35	131.00	132.65	~ 133.04	134.30	~ 135.56				

GBP/USD										Demark										Pivot										Fibonacci Zone				
当日のOHLCLから計算される翌日の										TD Range Projection										TD pivot points														
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	Support Zone 2	Support Zone 1	BP	Resistance Zone 1	Resistance Zone 2											
													LBOP	S2	S1	PP	R1	R2	HBOP															
2020/05/11	1.2404	1.2438	1.2284	1.2335	154p	陰線引け	-	-	-	-	-	-	1.2113	1.2199	1.2267	1.2352	1.2420	1.2506	1.2574			1.2140	~ 1.2199	1.2257	~ 1.2275	1.2352	1.2429	~ 1.2447	1.2506	~ 1.2564				

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
2020/05/15	0.6464	0.6474	0.6402	0.6415	2020/05/15	0.7121	0.7133	0.7084	0.7093	2020/05/15	1.0275	1.0311	1.0262	1.0287
2020/05/14	0.6455	0.6469	0.6404	0.6464	2020/05/14	0.7095	0.7126	0.7072	0.7123	2020/05/14	1.0287	1.0294	1.0251	1.0275
2020/05/13	0.6477	0.6524	0.6439	0.6455	2020/05/13	0.7105	0.7139	0.7085	0.7095	2020/05/13	1.0313	1.0345	1.0281	1.0286
2020/05/12	0.6491	0.6535	0.6433	0.6477	2020/05/12	0.7135	0.7157	0.7102	0.7105	2020/05/12	1.0277	1.0346	1.0256	1.0313
2020/05/11	0.6524	0.6561	0.6458	0.6491	2020/05/11	0.7173	0.7194	0.7121	0.7135	2020/05/11	1.0286	1.0309	1.0271	1.0277

CNYUSD 5					EURUSD 5					GBPUSD 5				
Date	Open	High	Low	Close	Date	Open	High	Low	Close	Date	Open	High	Low	Close
2020/05/15	0.1407	0.1407	0.1404	0.1405	2020/05/15	1.0807	1.0849	1.0789	1.0818	2020/05/15	1.2232	1.2238	1.2111	1.2117
2020/05/14	0.1407	0.1407	0.1406	0.1407	2020/05/14	1.0818	1.0824	1.0775	1.0807	2020/05/14	1.2235	1.2242	1.2166	1.2232
2020/05/13	0.1407	0.1409	0.1407	0.1407	2020/05/13	1.0847	1.0896	1.0812	1.0818	2020/05/13	1.2268	1.2334	1.2211	1.2235
2020/05/12	0.1407	0.1409	0.1406	0.1408	2020/05/12	1.0808	1.0885	1.0785	1.0847	2020/05/12	1.2336	1.2376	1.2256	1.2268
2020/05/11	0.1410	0.1412	0.1408	0.1408	2020/05/11	1.0833	1.0851	1.0801	1.0808	2020/05/11	1.2404	1.2438	1.2284	1.2335

JPYUSD 5					MXNUSD 5					NZDUSD 5				
Date	Open	High	Low	Close	Date	Open	High	Low	Close	Date	Open	High	Low	Close
2020/05/15	0.9326	0.9358	0.9308	0.9327	2020/05/15	4.1902	4.2071	4.1488	4.1653	2020/05/15	0.6005	0.6016	0.5921	0.5929
2020/05/14	0.9340	0.9365	0.9314	0.9326	2020/05/14	4.1313	4.2076	4.1026	4.1902	2020/05/14	0.5994	0.6009	0.5957	0.6006
2020/05/13	0.9329	0.9368	0.9322	0.9340	2020/05/13	4.1079	4.1592	4.1006	4.1313	2020/05/13	0.6083	0.6091	0.5980	0.5995
2020/05/12	0.9289	0.9335	0.9286	0.9329	2020/05/12	4.1781	4.2043	4.0977	4.1079	2020/05/12	0.6081	0.6123	0.6041	0.6083
2020/05/11	0.9374	0.9376	0.9279	0.9289	2020/05/11	4.2204	4.2455	4.1724	4.1781	2020/05/11	0.6136	0.6156	0.6054	0.6081

Nikkei 225 - Japan (NIX)					出来高	
Date	Open	High	Low	Close	(ドル建て終値)	出来高
2020/05/15	20149.79	20198.25	19832.88	20037.47	186.88	0
2020/05/14	20140.49	20185.00	19904.46	19914.78	185.73	769069400
2020/05/13	20140.92	20329.27	20056.46	20267.05	189.30	795084000
2020/05/12	20413.23	20457.37	20294.71	20366.48	189.99	676674500
2020/05/11	20494.03	20534.88	20390.66	20390.66	189.41	761761100
週4本値	20494.03	20534.88	19832.88	20037.47	186.88	(N225銘柄計)【東証一部全体計】

XAUUSD 5				
Date	Open	High	Low	Close
2020/05/15	1730.43	1751.16	1728.83	1742.98
2020/05/14	1716.52	1736.35	1711.25	1730.22
2020/05/13	1702.26	1718.21	1699.31	1715.08
2020/05/12	1697.26	1711.03	1694.04	1702.82
2020/05/11	1702.03	1712.38	1692.45	1698.00
週4本値	1702.03	1751.16	1692.45	1742.98

Dow Jones Industrial - USA (DJIA)					出来高
Date	Open	High	Low	Close	出来高
2020/05/15	23454.83	23730.08	23354.15	23685.42	491510000
2020/05/14	23049.06	23630.86	22789.62	23625.34	472700000
2020/05/13	23702.16	23708.90	23067.64	23247.97	469950000
2020/05/12	24292.84	24382.09	23761.58	23764.78	359480000
2020/05/11	24256.45	24366.21	24070.22	24221.99	352400000
週4本値	24256.45	24382.09	22789.62	23685.42	

Historical Data by

 Arrangement by


Crude Light Oil 5					出来高
Date	Open	High	Low	Close	出来高
2020/05/15	27.63	29.88	27.23	29.71	
2020/05/14	25.56	27.96	25.18	27.56	1037489
2020/05/13	25.30	26.45	24.79	25.29	1146095
2020/05/12	24.49	26.23	24.22	25.78	1229616
2020/05/11	24.49	25.58	23.67	24.14	1157671
週4本値	24.49	29.88	23.67	29.71	

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
2020/05/15	107.23	107.43	106.86	107.22	2020/05/15	115.88	116.20	115.48	115.99	2020/05/15	131.16	131.42	129.89	129.92
2020/05/14	107.07	107.37	106.78	107.23	2020/05/14	115.85	115.93	115.33	115.88	2020/05/14	131.00	131.31	130.15	131.16
2020/05/13	107.20	107.28	106.74	107.06	2020/05/13	116.28	116.42	115.69	115.82	2020/05/13	131.51	131.88	130.66	130.99
2020/05/12	107.65	107.69	107.12	107.20	2020/05/12	116.35	116.84	115.96	116.28	2020/05/12	132.79	132.87	131.32	131.51
2020/05/11	106.68	107.77	106.66	107.65	2020/05/11	115.56	116.52	115.55	116.35	2020/05/11	132.33	133.19	131.89	132.79

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
2020/05/15	106.68	107.77	106.66	107.22	2020/05/15	115.56	116.84	115.33	115.99	2020/05/15	132.33	133.19	129.89	129.92
2020/05/08	106.84	107.07	105.99	106.73	2020/05/08	117.22	117.29	114.43	115.66	2020/05/08	133.38	133.46	130.67	132.40
2020/05/01	107.55	107.62	106.36	106.85	2020/05/01	116.39	117.77	115.45	117.32	2020/05/01	133.02	135.45	131.95	133.67
2020/04/24	107.57	108.04	107.29	107.41	2020/04/24	116.98	117.29	115.55	116.10	2020/04/24	134.49	134.72	131.91	132.80
2020/04/17	108.46	108.53	106.93	107.58	2020/04/17	118.68	118.73	116.56	116.92	2020/04/17	135.20	135.50	133.67	134.44

先週のIMM取り扱い対ドル8通貨チャート

※ 赤点線は適量高値/青天線は適量安値、BB中心線はSMA21

2020/05/11 ~ 2020/05/15

Chart by OANDA Japan MetaTrader4

