

JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE

Code-097741

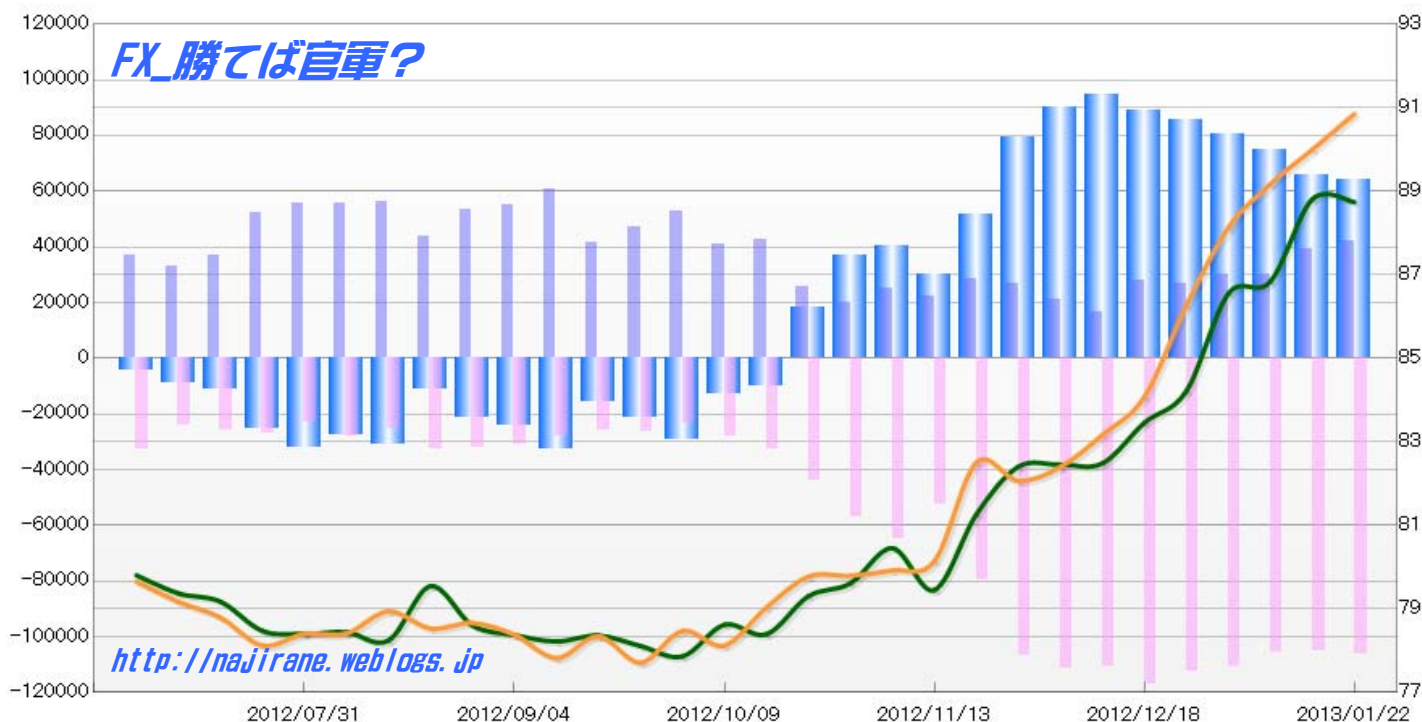
2012/07/31 ~ 2013/01/22

2013/01/25 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(%)		
2013/01/22	41983	2536	6.4%	106051	877	0.8%	64068	-1659	-2.5%	148034	3413	2.4%	88.74	90.85
2013/01/15	39447	9163	30.3%	105174	-245	-0.2%	65727	-9408	-12.5%	144621	8918	6.6%	88.81	90.00
2013/01/08	30284	-148	-0.5%	105419	-5530	-5.0%	75135	-5382	-6.7%	135703	-5678	-4.0%	86.84	89.17
2012/12/31	30432	3675	13.7%	110949	-1416	-1.3%	80517	-5091	-5.9%	141381	2259	1.6%	86.55	88.13
2012/12/24	26757	-1178	-4.2%	112365	-4733	-4.0%	85608	-3555	-4.0%	139122	-5911	-4.1%	84.22	86.27
2012/12/18	27935	11566	70.7%	117098	6328	5.7%	89163	-5238	-5.5%	145033	17894	14.1%	83.46	84.08
2012/12/11	16369	-4560	-21.8%	110770	-485	-0.4%	94401	4075	4.5%	127139	-5045	-3.8%	82.49	83.17
2012/12/04	20929	-6098	-22.6%	111255	4762	4.5%	90326	10860	13.7%	132184	-1336	-1.0%	82.46	82.40
2012/11/27	27027	-1245	-4.4%	106493	26832	33.7%	79466	28077	54.6%	133520	25587	23.7%	82.41	82.07
2012/11/20	28272	6292	28.6%	79661	27234	51.9%	51389	20942	68.8%	107933	33526	45.1%	81.27	82.51
2012/11/13	21980	-2986	-12.0%	52427	-12643	-19.4%	30447	-9657	-24.1%	74407	-15629	-17.4%	79.46	80.15
2012/11/06	24966	5080	25.5%	65070	8164	14.3%	40104	3084	8.3%	90036	13244	17.2%	80.46	79.93
2012/10/30	19886	-5664	-22.2%	56906	13160	30.1%	37020	18824	103.5%	76792	7496	10.8%	79.62	79.80
2012/10/23	25550	-17217	-40.3%	43746	11065	33.9%	18196	-28282	-280.4%	69296	-6152	-8.2%	79.31	79.78
2012/10/16	42767	1989	4.9%	32681	4817	17.3%	-10086	-2828	-21.9%	75448	6806	9.9%	78.40	79.04
2012/10/09	40778	-11918	-22.6%	27864	4503	19.3%	-12914	-16421	-56.0%	68642	-7415	-9.7%	78.63	78.13
2012/10/02	52696	5378	11.4%	23361	-2846	-10.9%	-29335	8224	39.0%	76057	2532	3.4%	77.87	78.48
2012/09/25	47318	5818	14.0%	26207	183	0.7%	-21111	5635	36.4%	73525	6001	8.9%	78.12	77.72
2012/09/18	41500	-19362	-31.8%	26024	-2065	-7.4%	-15476	-17297	-52.8%	67524	-21427	-24.1%	78.37	78.35
2012/09/11	60862	5729	10.4%	28089	-3037	-9.8%	-32773	8766	36.5%	88951	2692	3.1%	78.23	77.83
2012/09/04	55133	1562	2.9%	31126	-889	-2.8%	-24007	2451	11.4%	86259	673	0.8%	78.38	78.39
2012/08/28	53571	9987	22.9%	32015	-398	-1.2%	-21556	10385	93.0%	85586	9589	12.6%	78.61	78.67
2012/08/21	43584	-12399	-22.1%	32413	7134	28.2%	-11171	-19533	-63.6%	75997	-5265	-6.5%	79.55	78.54
2012/08/14	55983	100	0.2%	25279	-3065	-10.8%	-30704	3165	11.5%	81262	-2965	-3.5%	78.25	78.95
2012/08/07	55883	510	0.9%	28344	5225	22.6%	-27539	-4715	-14.6%	84227	5735	7.3%	78.45	78.42
2012/07/31	55373			23119			-32254			78492			78.41	78.41

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**

Code-099741

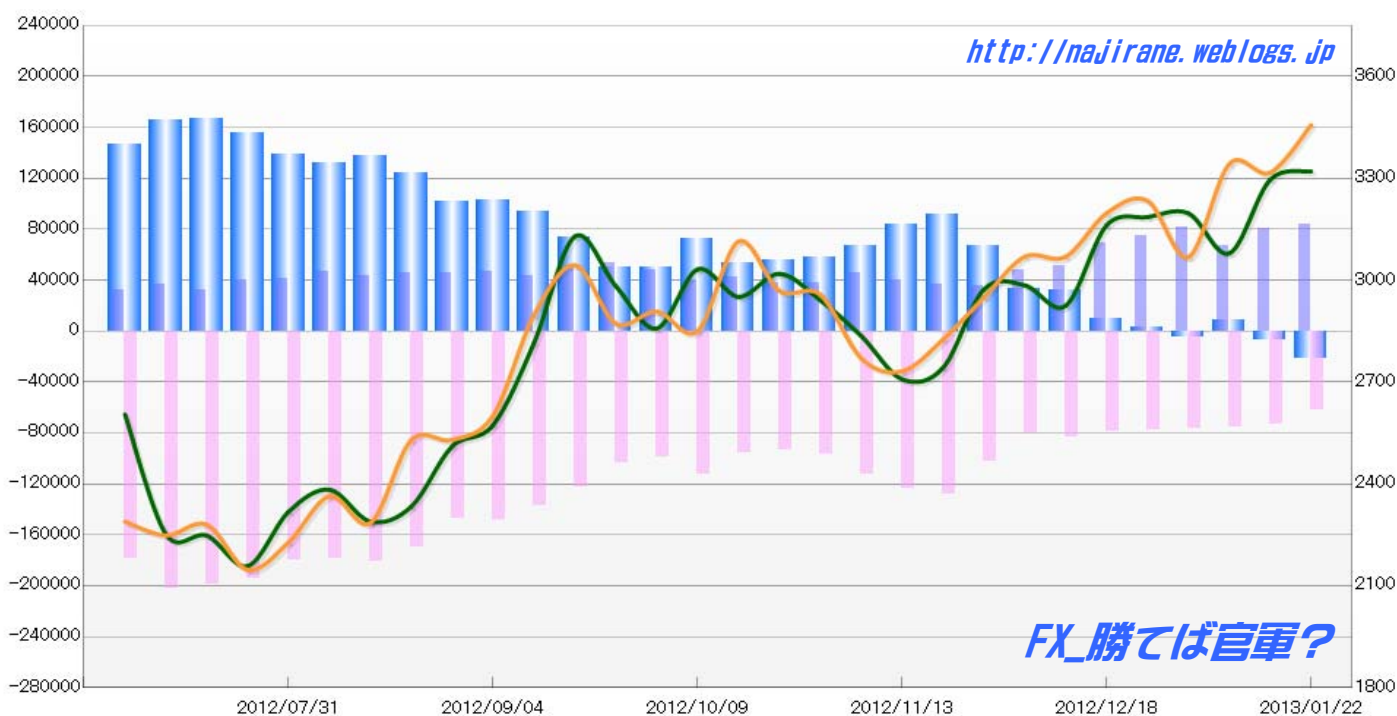
2012/07/31 ~ 2013/01/22

2013/01/25 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			
2013/01/22	83840	3666	4.6%	62459	-10400	-14.3%	-21381	14066	192.3%	146299	-6734	-4.4%	1.3320	1.3457
2013/01/15	80174	12872	19.1%	72859	-2764	-3.7%	-7315	-15636	-187.9%	153033	10108	7.1%	1.3296	1.3317
2013/01/08	67302	-14630	-17.9%	75623	-1183	-1.5%	8321	-13447	-262.3%	142925	-15813	-10.0%	1.3079	1.3343
2012/12/31	81932	6860	9.1%	76806	-815	-1.0%	-5126	-7675	-301.1%	158738	6045	4.0%	1.3197	1.3068
2012/12/24	75072	5612	8.1%	77621	-1575	-2.0%	2549	-7187	-73.8%	152693	4037	2.7%	1.3186	1.3234
2012/12/18	69460	17924	34.8%	79196	-3963	-4.8%	9736	-21887	-69.2%	148656	13961	10.4%	1.3162	1.3198
2012/12/11	51536	3236	6.7%	83159	2064	2.5%	31623	-1172	-3.6%	134695	5300	4.1%	1.2925	1.3069
2012/12/04	48300	12501	34.9%	81095	-21397	-20.9%	32795	-33898	-50.8%	129395	-8896	-6.4%	1.2985	1.3070
2012/11/27	35799	-893	-2.4%	102492	-25600	-20.0%	66693	-24707	-27.0%	138291	-26493	-16.1%	1.2973	1.2949
2012/11/20	36692	-3171	-8.0%	128092	4583	3.7%	91400	7754	9.3%	164784	1412	0.9%	1.2742	1.2825
2012/11/13	39863	-5349	-11.8%	123509	11156	9.9%	83646	16505	24.6%	163372	5807	3.7%	1.2708	1.2732
2012/11/06	45212	7023	18.4%	112353	15960	16.6%	67141	8937	15.4%	157565	22983	17.1%	1.2836	1.2770
2012/10/30	38189	18	0.0%	96393	3003	3.2%	58204	2985	5.4%	134582	3021	2.3%	1.2941	1.2957
2012/10/23	38171	-3870	-9.2%	93390	-2146	-2.2%	55219	1724	3.2%	131561	-6016	-4.4%	1.3019	1.2969
2012/10/16	42041	2095	5.2%	95536	-16980	-15.1%	53495	-19075	-26.3%	137577	-14885	-9.8%	1.2951	1.3114
2012/10/09	39946	-8389	-17.4%	112516	13916	14.1%	72570	22305	44.4%	152462	5527	3.8%	1.3032	1.2850
2012/10/02	48335	-5010	-9.4%	98600	-4983	-4.8%	50265	27	0.1%	146935	-9993	-6.4%	1.2858	1.2908
2012/09/25	53345	4528	9.3%	103583	-18716	-15.3%	50238	-23244	-31.6%	156928	-14188	-8.3%	1.2983	1.2873
2012/09/18	48817	5637	13.1%	122299	-14539	-10.6%	73482	-20176	-21.5%	171116	-8902	-4.9%	1.3129	1.3045
2012/09/11	43180	-3400	-7.3%	136838	-12048	-8.1%	93658	-8648	-8.5%	180018	-15448	-7.9%	1.2815	1.2897
2012/09/04	46580	653	1.4%	148886	1398	0.9%	102306	745	0.7%	195466	2051	1.1%	1.2573	1.2601
2012/08/28	45927	-59	-0.1%	147488	-22430	-13.2%	101561	-22371	-18.1%	193415	-22489	-10.4%	1.2511	1.2530
2012/08/21	45986	2834	6.6%	169918	-11044	-6.1%	123932	-13878	-10.1%	215904	-8210	-3.7%	1.2333	1.2529
2012/08/14	43152	-3590	-7.7%	180962	2509	1.4%	137810	6099	4.6%	224114	-1081	-0.5%	1.2289	1.2285
2012/08/07	46742	5415	13.1%	178453	-1868	-1.0%	131711	-7283	-5.2%	225195	3547	1.6%	1.2383	1.2364
2012/07/31	41327			180321			138994			221648			1.2318	1.2228

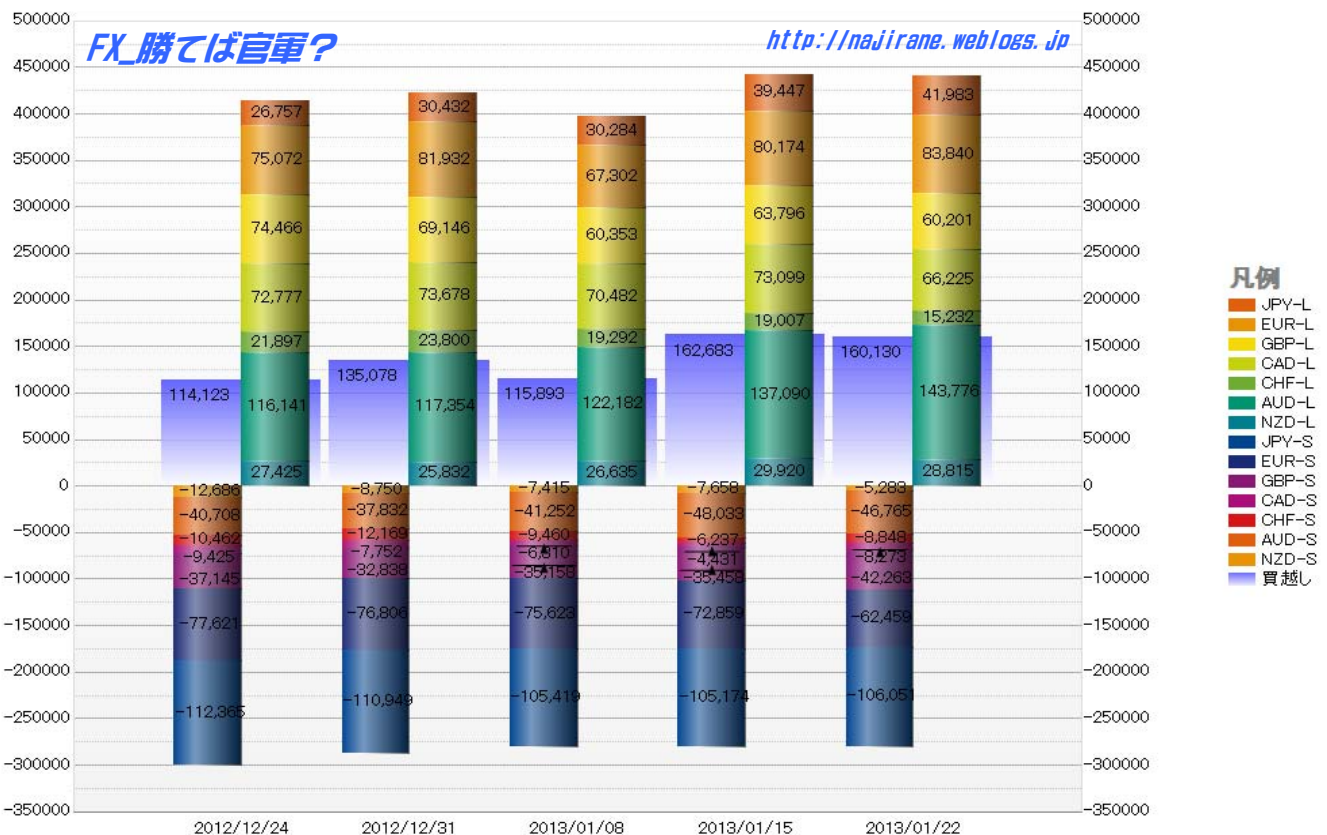
**EURO FX - CHICAGO MERCANTILE EXCHANGE  
FUTURES ONLY POSITIONS**

— 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)



	2012/12/24			2012/12/31			2013/01/08			2013/01/15			2013/01/22		
	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	26757	112365	85608	30432	110949	80517	30284	105419	75135	39447	105174	65727	41983	106051	64068
	前週比 枚数増減 (枚)			3675	-1416	-5091	-148	-5530	-5382	9163	-245	-9408	2536	877	-1659
	前週比 枚数増減 (%)			13.73%	-1.26%	-5.95%	-0.49%	-4.98%	-6.68%	30.26%	-0.23%	-12.52%	6.43%	0.83%	-2.52%
EUR	75072	77621	2549	81932	76806	-5126	67302	75623	8321	80174	72859	-7315	83840	62459	-21381
	前週比 枚数増減 (枚)			6860	-815	-7675	-14630	-1183	13447	12872	-2764	-15636	3666	-10400	-14066
	前週比 枚数増減 (%)			9.14%	-1.05%	-301.10%	-17.86%	-1.54%	-262.33%	19.13%	-3.65%	-187.91%	4.57%	-14.27%	192.29%
GBP	74466	37145	-37321	69146	32838	-36308	60353	35158	-25195	63796	35458	-28338	60201	42263	-17938
	前週比 枚数増減 (枚)			-5320	-4307	1013	-8793	2320	11113	3443	300	-3143	-3595	6805	10400
	前週比 枚数増減 (%)			-7.14%	-11.60%	-2.71%	-12.72%	7.06%	-30.61%	5.70%	0.85%	12.47%	-5.64%	19.19%	-36.70%
AUD	116141	40708	-75433	117354	37832	-79522	122182	41252	-80930	137090	48033	-89057	143776	46765	-97011
	前週比 枚数増減 (枚)			1213	-2876	-4089	4828	3420	-1408	14908	6781	-8127	6686	-1268	-7954
	前週比 枚数増減 (%)			1.04%	-7.06%	5.42%	4.11%	9.04%	1.77%	12.20%	16.44%	10.04%	4.88%	-2.64%	8.93%
CAD	72777	9425	-63352	73678	7752	-65926	70482	6310	-64172	73099	4431	-68668	66225	8273	-57952
	前週比 枚数増減 (枚)			901	-1673	-2574	-3196	-1442	1754	2617	-1879	-4496	-6874	3842	10716
	前週比 枚数増減 (%)			1.24%	-17.75%	4.06%	-4.34%	-18.60%	-2.66%	3.71%	-29.78%	7.01%	-9.40%	86.71%	-15.61%
CHF	21897	10462	-11435	23800	12169	-11631	19292	9460	-9832	19007	6237	-12770	15232	8848	-6384
	前週比 枚数増減 (枚)			1903	1707	-196	-4508	-2709	1799	-285	-3223	-2938	-3775	2611	6386
	前週比 枚数増減 (%)			8.69%	16.32%	1.71%	-18.94%	-22.26%	-15.47%	-1.48%	-34.07%	29.88%	-19.86%	41.86%	-50.01%
NZD	27425	12686	-14739	25832	8750	-17082	26635	7415	-19220	29920	7658	-22262	28815	5283	-23532
	前週比 枚数増減 (枚)			-1593	-3936	-2343	803	-1335	-2138	3285	243	-3042	-1105	-2375	-1270
	前週比 枚数増減 (%)			-5.81%	-31.03%	15.90%	3.11%	-15.26%	12.52%	12.33%	3.28%	15.83%	-3.69%	-31.01%	5.70%
MXN	157338	7983	-149355	149624	7872	-141752	148293	8770	-139523	160543	8878	-151665	159909	9872	-150037
	前週比 枚数増減 (枚)			-7714	-111	7603	-1331	898	2229	12250	108	-12142	-634	994	1628
	前週比 枚数増減 (%)			-4.90%	-1.39%	-5.09%	-0.89%	11.41%	-1.57%	8.26%	1.23%	8.70%	-0.39%	11.20%	-1.07%
Total All 8	571873	308395	-263478	571798	294968	-276830	544823	289407	-255416	603076	288728	-314348	599981	289814	-310167
	前週比 枚数増減 (枚)			-75	-13427	-13352	-26975	-5561	21414	58253	-679	-58932	-3095	1086	4181
	前週比 枚数増減 (%)			-0.01%	-4.35%	5.07%	-4.72%	-1.89%	-7.74%	10.69%	-0.23%	23.07%	-0.51%	0.38%	-1.33%
Total 7 (MXN除く)	414535	300412	-114123	422174	287096	-135078	396530	280637	-115893	442533	279850	-162683	440072	279942	-160130
	前週比 枚数増減 (枚)			7639	-13316	-20955	-25644	-6459	19185	46003	-787	-46790	-2461	92	2553
	前週比 枚数増減 (%)			1.8%	-4.4%	18.4%	-6.1%	-2.2%	-14.2%	11.6%	-0.3%	40.4%	-0.6%	0.0%	-1.6%

### 直近5週 CFTC IMM主要7通貨の構成

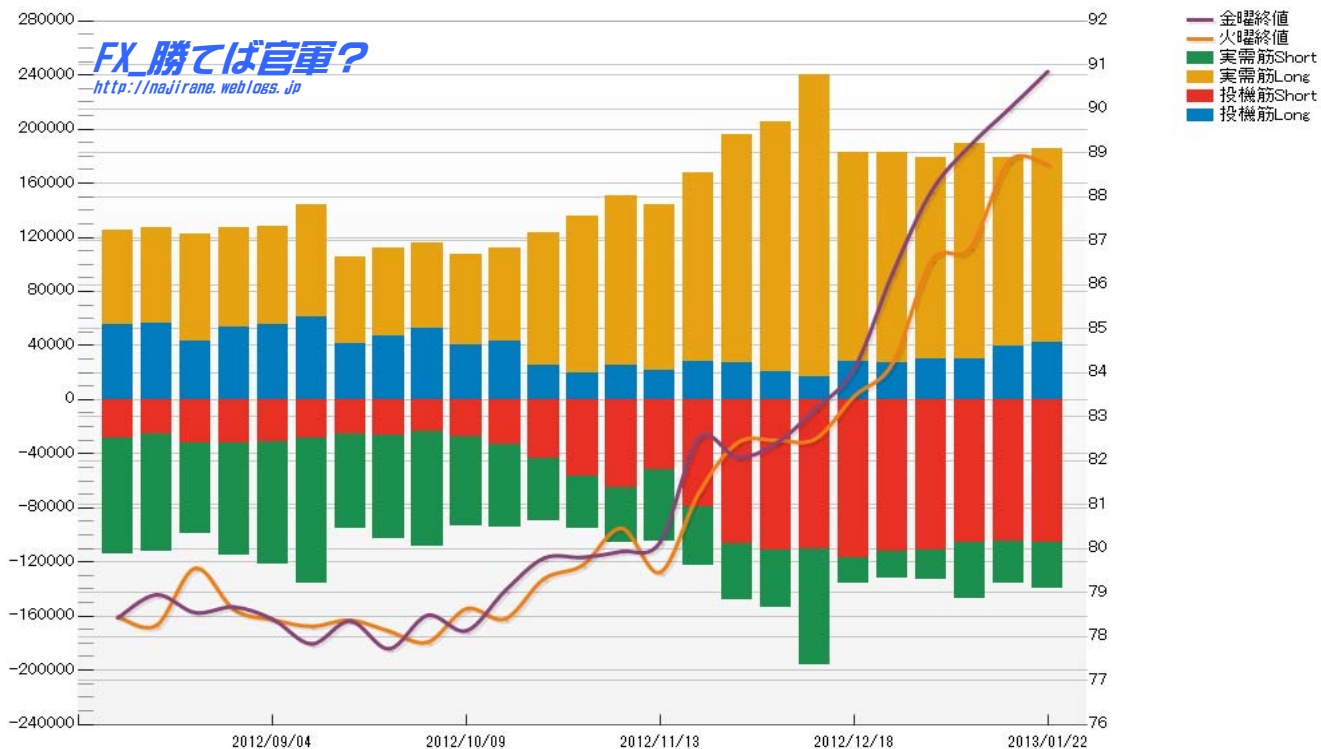


JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE  
FUTURES ONLY POSITIONS

Code-097741  
2013/01/25 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
2013/01/22	41983	106051	64068	148034	143304	33323	-109981	176627	185287	139374	-45913	324661	88.74	90.85
2013/01/15	39447	105174	65727	144621	139213	30322	-108891	169535	178660	135496	-43164	314156	88.81	90.00
2013/01/08	30284	105419	75135	135703	158891	41631	-117260	200522	189175	147050	-42125	336225	86.84	89.17
2012/12/31	30432	110949	80517	141381	148129	22501	-125628	170630	178561	133450	-45111	312011	86.55	88.13
2012/12/24	26757	112365	85608	139122	156054	19369	-136685	175423	182811	131734	-51077	314545	84.22	86.27
2012/12/18	27935	117098	89163	145033	154980	19027	-135953	174007	182915	136125	-46790	319040	83.46	84.08
2012/12/11	16369	110770	94401	127139	223697	85181	-138516	308878	240066	195951	-44115	436017	82.49	83.17
2012/12/04	20929	111255	90326	132184	184151	42934	-141217	227085	205080	154189	-50891	359269	82.46	82.40
2012/11/27	27027	106493	79466	133520	168514	41143	-127371	209657	195541	147636	-47905	343177	82.41	82.07
2012/11/20	28272	79661	51389	107933	139472	42709	-96763	182181	167744	122370	-45374	290114	81.27	82.51
2012/11/13	21980	52427	30447	74407	121760	52081	-69679	173841	143740	104508	-39232	248248	79.46	80.15
2012/11/06	24966	65070	40104	90036	126094	40947	-85147	167041	151060	106017	-45043	257077	80.46	79.93
2012/10/30	19886	56906	37020	76792	115218	38637	-76581	153855	135104	95543	-39561	230647	79.62	79.80
2012/10/23	25550	43746	18196	69296	97898	45592	-52306	143490	123448	89338	-34110	212786	79.31	79.78
2012/10/16	42767	32681	-10086	75448	69304	61777	-7527	131081	112071	94458	-17613	206529	78.40	79.04
2012/10/09	40778	27864	-12914	68642	66521	65634	-887	132155	107299	93498	-13801	200797	78.63	78.13
2012/10/02	52696	23361	-29335	76057	62717	85238	22521	147955	115413	108599	-6814	224012	77.87	78.48
2012/09/25	47318	26207	-21111	73525	65054	76712	11658	141766	112372	102919	-9453	215291	78.12	77.72
2012/09/18	41500	26024	-15476	67524	63586	69015	5429	132601	105086	95039	-10047	200125	78.37	78.35
2012/09/11	60862	28089	-32773	88951	82795	108142	25347	190937	143657	136231	-7426	279888	78.23	77.83
2012/09/04	55133	31126	-24007	86259	72936	90420	17484	163356	128069	121546	-6523	249615	78.38	78.39
2012/08/28	53571	32015	-21556	85586	73630	83302	9672	156932	127201	115317	-11884	242518	78.61	78.67
2012/08/21	43584	32413	-11171	75997	78662	67012	-11650	145674	122246	99425	-22821	221671	79.55	78.54
2012/08/14	55983	25279	-30704	81262	71053	87076	16023	158129	127036	112355	-14681	239391	78.25	78.95
2012/08/07	55883	28344	-27539	84227	69117	85413	16296	154530	125000	113757	-11243	238757	78.45	78.42
2012/07/31	55373	23119	-32254	78492	64503	87144	22641	151647	119876	110263	-9613	230139	78.41	78.41

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EURO FX - CHICAGO MERCANTILE EXCHANGE  
FUTURES ONLY POSITIONS

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2013/01/25 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	
	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
2013/01/22	83840	62459	-21381	146299	74708	102356	27648	177064	158548	164815	6267	323363	1.3320	1.3457
2013/01/15	80174	72859	-7315	153033	73119	88184	15065	161303	153293	161043	7750	314336	1.3296	1.3317
2013/01/08	67302	75623	8321	142925	88628	77408	-11220	166036	155930	153031	-2899	308961	1.3079	1.3343
2012/12/31	81932	76806	-5126	158738	71891	82481	10590	154372	153823	159287	5464	313110	1.3197	1.3068
2012/12/24	75072	77621	2549	152693	72084	76154	4070	148238	147156	153775	6619	300931	1.3186	1.3234
2012/12/18	69460	79196	9736	148656	71803	64052	-7751	135855	141263	143248	1985	284511	1.3162	1.3198
2012/12/11	51536	83159	31623	134695	133355	98757	-34598	232112	184891	181916	-2975	366807	1.2925	1.3069
2012/12/04	48300	81095	32795	129395	117877	78193	-39684	196070	166177	159288	-6889	325465	1.2985	1.3070
2012/11/27	35799	102492	66693	138291	130148	50616	-79532	180764	165947	153108	-12839	319055	1.2973	1.2949
2012/11/20	36692	128092	91400	164784	155028	45063	-109965	200091	191720	173155	-18565	364875	1.2742	1.2825
2012/11/13	39863	123509	83646	163372	150428	48432	-101996	198860	190291	171941	-18350	362232	1.2708	1.2732
2012/11/06	45212	112353	67141	157565	143191	54864	-88327	198055	188403	167217	-21186	355620	1.2836	1.2770
2012/10/30	38189	96393	58204	134582	139267	64121	-75146	203388	177456	160514	-16942	337970	1.2941	1.2957
2012/10/23	38171	93390	55219	131561	133705	64140	-69565	197845	171876	157530	-14346	329406	1.3019	1.2969
2012/10/16	42041	95536	53495	137577	131046	63590	-67456	194636	173087	159126	-13961	332213	1.2951	1.3114
2012/10/09	39946	112516	72570	152462	142542	60144	-82398	202686	182488	172660	-9828	355148	1.3032	1.2850
2012/10/02	48335	98600	50265	146935	123654	64024	-59630	187678	171989	162624	-9365	334613	1.2858	1.2908
2012/09/25	53345	103583	50238	156928	119654	59930	-59724	179584	172999	163513	-9486	336512	1.2983	1.2873
2012/09/18	48817	122299	73482	171116	140884	53819	-87065	194703	189701	176118	-13583	365819	1.3129	1.3045
2012/09/11	43180	136838	93658	180018	230240	117157	-113083	347397	273420	253995	-19425	527415	1.2815	1.2897
2012/09/04	46580	148886	102306	195466	225276	100488	-124788	325764	271856	249374	-22482	521230	1.2573	1.2601
2012/08/28	45927	147488	101561	193415	224688	97055	-127633	321743	270615	244543	-26072	515158	1.2511	1.2530
2012/08/21	45986	169918	123932	215904	232459	85016	-147443	317475	278445	254934	-23511	533379	1.2333	1.2529
2012/08/14	43152	180962	137810	224114	241859	73974	-167885	315833	285011	254936	-30075	539947	1.2289	1.2285
2012/08/07	46742	178453	131711	225195	238441	74547	-163894	312988	285183	253000	-32183	538183	1.2383	1.2364
2012/07/31	41327	180321	138994	221648	234082	61370	-172712	295452	275409	241691	-33718	517100	1.2318	1.2228

EURO FX - CHICAGO MERCANTILE EXCHANGE  
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