

JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE

Code-097741

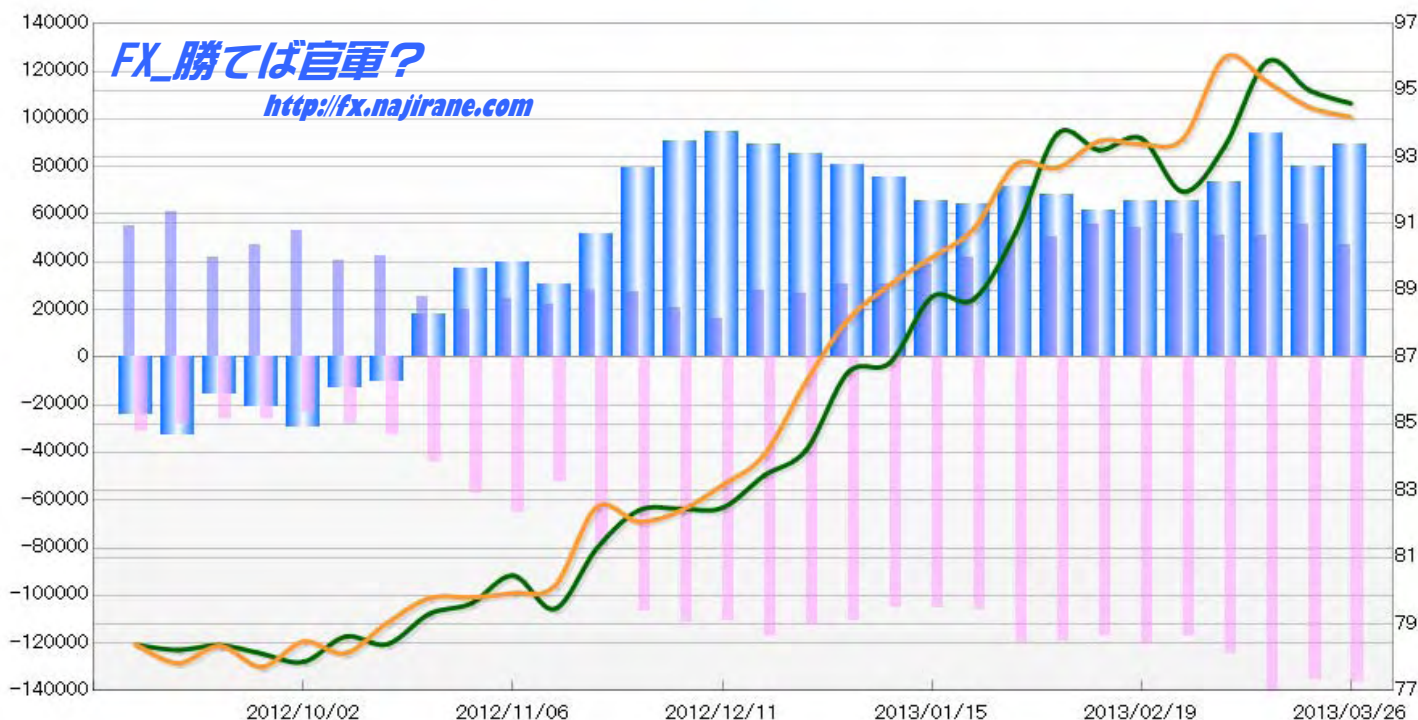
2012/10/02 ~ 2013/03/26

2013/03/29 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(%)		
2013/03/26	46931	-8477	-15.3%	136080	679	0.5%	89149	9156	11.4%	183011	-7798	-4.1%	94.61	94.20
2013/03/19	55408	4168	8.1%	135401	-9602	-6.6%	79993	-13770	-14.7%	190809	-5434	-2.8%	95.01	94.50
2013/03/12	51240	282	0.6%	145003	20694	16.6%	93763	20412	27.8%	196243	20976	12.0%	95.86	95.26
2013/03/05	50958	-1040	-2.0%	124309	6967	5.9%	73351	8007	12.3%	175267	5927	3.5%	93.34	95.99
2013/02/26	51998	-2664	-4.9%	117342	-3211	-2.7%	65344	-547	-0.8%	169340	-5875	-3.4%	91.96	93.55
2013/02/19	54662	-1120	-2.0%	120553	3465	3.0%	65891	4585	7.5%	175215	2345	1.4%	93.56	93.38
2013/02/12	55782	5115	10.1%	117088	-1992	-1.7%	61306	-7107	-10.4%	172870	3123	1.8%	93.21	93.48
2013/02/05	50667	2191	4.5%	119080	-642	-0.5%	68413	-2833	-4.0%	169747	1549	0.9%	93.70	92.68
2013/01/29	48476	6493	15.5%	119722	13671	12.9%	71246	7178	11.2%	168198	20164	13.6%	90.74	92.77
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%	84.82	85.99
2012/12/18	27935	11566	70.7%	117098	6328	5.7%	89163	-5238	-5.5%	145033	17894	14.1%	84.25	84.22
2012/12/11	16369	-4560	-21.8%	110770	-485	-0.4%	94401	4075	4.5%	127139	-5045	-3.8%	82.52	83.46
2012/12/04	20929	-6098	-22.6%	111255	4762	4.5%	90326	10860	13.7%	132184	-1336	-1.0%	81.88	82.49
2012/11/27	27027	-1245	-4.4%	106493	26832	33.7%	79466	28077	54.6%	133520	25587	23.7%	82.08	82.46
2012/11/20	28272	6292	28.6%	79661	27234	51.9%	51389	20942	68.8%	107933	33526	45.1%	81.68	82.41
2012/11/13	21980	-2986	-12.0%	52427	-12643	-19.4%	30447	-9657	-24.1%	74407	-15629	-17.4%	79.41	81.27
2012/11/06	24966	5080	25.5%	65070	8164	14.3%	40104	3084	8.3%	90036	13244	17.2%	80.37	79.46
2012/10/30	19886	-5664	-22.2%	56906	13160	30.1%	37020	18824	103.5%	76792	7496	10.8%	79.58	80.46
2012/10/23	25550	-17217	-40.3%	43746	11065	33.9%	18196	-28282	-280.4%	69296	-6152	-8.2%	79.85	79.62
2012/10/16	42767	1989	4.9%	32681	4817	17.3%	-10086	-2828	-21.9%	75448	6806	9.9%	78.85	79.31
2012/10/09	40778	-11918	-22.6%	27864	4503	19.3%	-12914	-16421	-56.0%	68642	-7415	-9.7%	78.24	78.40
2012/10/02	52696			23361			-29335			76057			78.16	78.63

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

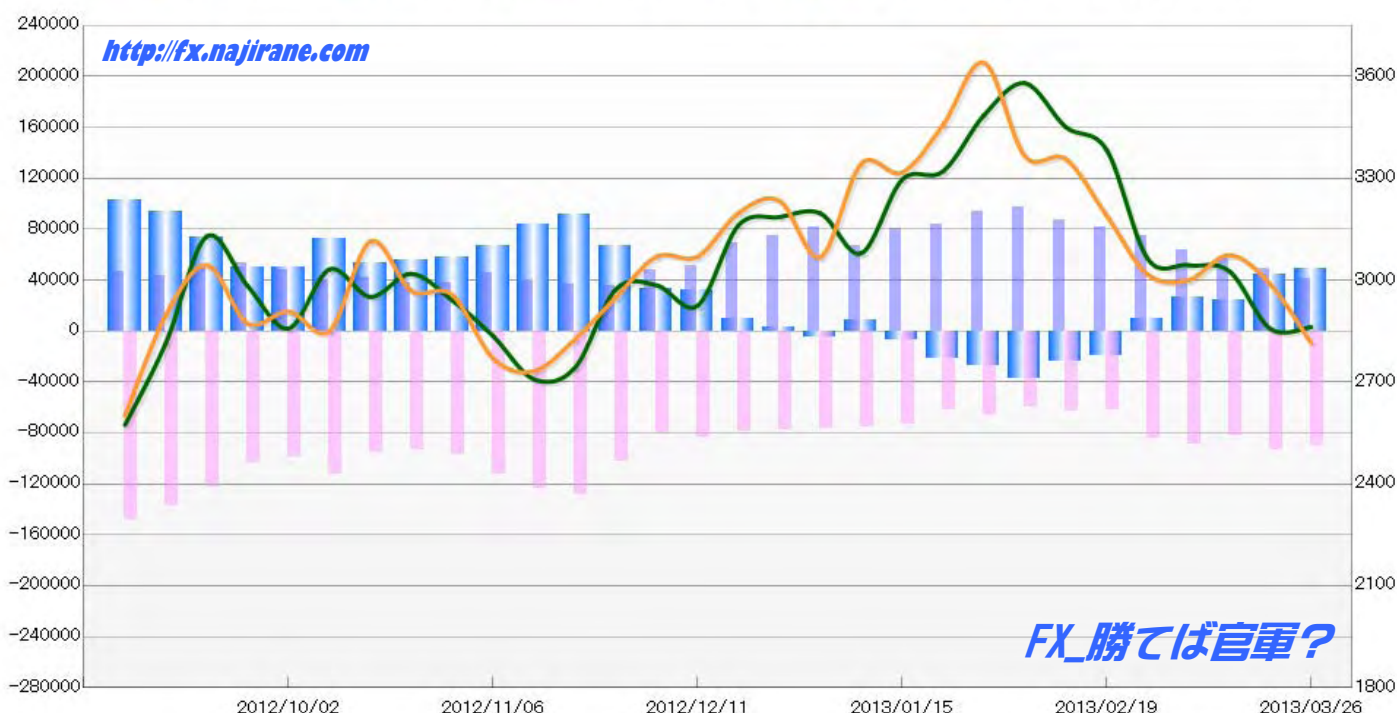
2012/10/02 ~ 2013/03/26

2013/03/29 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			
2013/03/26	41260	-7698	-15.7%	90355	-3487	-3.7%	49095	4211	9.4%	131615	-11185	-7.8%	1.2862	1.2815
2013/03/19	48958	-8515	-14.8%	93842	11582	14.1%	44884	20097	81.1%	142800	3067	2.2%	1.2857	1.2988
2013/03/12	57473	-5882	-9.3%	82260	-7211	-8.1%	24787	-1329	-5.1%	139733	-13093	-8.6%	1.3027	1.3074
2013/03/05	63355	-11477	-15.3%	89471	5245	6.2%	26116	16722	178.0%	152826	-6232	-3.9%	1.3044	1.3000
2013/02/26	74832	-6182	-7.6%	84226	22315	36.0%	9394	-28497	-149.2%	159058	16133	11.3%	1.3064	1.3017
2013/02/19	81014	-6121	-7.0%	61911	-1043	-1.7%	-19103	-5078	-21.0%	142925	-7164	-4.8%	1.3384	1.3190
2013/02/12	87135	-10262	-10.5%	62954	3509	5.9%	-24181	-13771	-36.3%	150089	-6753	-4.3%	1.3451	1.3357
2013/02/05	97397	3606	3.8%	59445	-6874	-10.4%	-37952	10480	38.1%	156842	-3268	-2.0%	1.3581	1.3365
2013/01/29	93791	9951	11.9%	66319	3860	6.2%	-27472	6091	28.5%	160110	13811	9.4%	1.3486	1.3641
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%	1.3187	1.3217
2012/12/18	69460	17924	34.8%	79196	-3963	-4.8%	9736	-21887	-69.2%	148656	13961	10.4%	1.3223	1.3186
2012/12/11	51536	3236	6.7%	83159	2064	2.5%	31623	-1172	-3.6%	134695	5300	4.1%	1.3007	1.3162
2012/12/04	48300	12501	34.9%	81095	-21397	-20.9%	32795	-33898	-50.8%	129395	-8896	-6.4%	1.3093	1.2925
2012/11/27	35799	-893	-2.4%	102492	-25600	-20.0%	66693	-24707	-27.0%	138291	-26493	-16.1%	1.2936	1.2985
2012/11/20	36692	-3171	-8.0%	128092	4583	3.7%	91400	7754	9.3%	164784	1412	0.9%	1.2813	1.2973
2012/11/13	39863	-5349	-11.8%	123509	11156	9.9%	83646	16505	24.6%	163372	5807	3.7%	1.2701	1.2742
2012/11/06	45212	7023	18.4%	112353	15960	16.6%	67141	8937	15.4%	157565	22983	17.1%	1.2809	1.2708
2012/10/30	38189	18	0.0%	96393	3003	3.2%	58204	2985	5.4%	134582	3021	2.3%	1.2966	1.2836
2012/10/23	38171	-3870	-9.2%	93390	-2146	-2.2%	55219	1724	3.2%	131561	-6016	-4.4%	1.2983	1.2941
2012/10/16	42041	2095	5.2%	95536	-16980	-15.1%	53495	-19075	-26.3%	137577	-14885	-9.8%	1.3098	1.3019
2012/10/09	39946	-8389	-17.4%	112516	13916	14.1%	72570	22305	44.4%	152462	5527	3.8%	1.2883	1.2951
2012/10/02	48335			98600			50265			146935			1.2916	1.3032

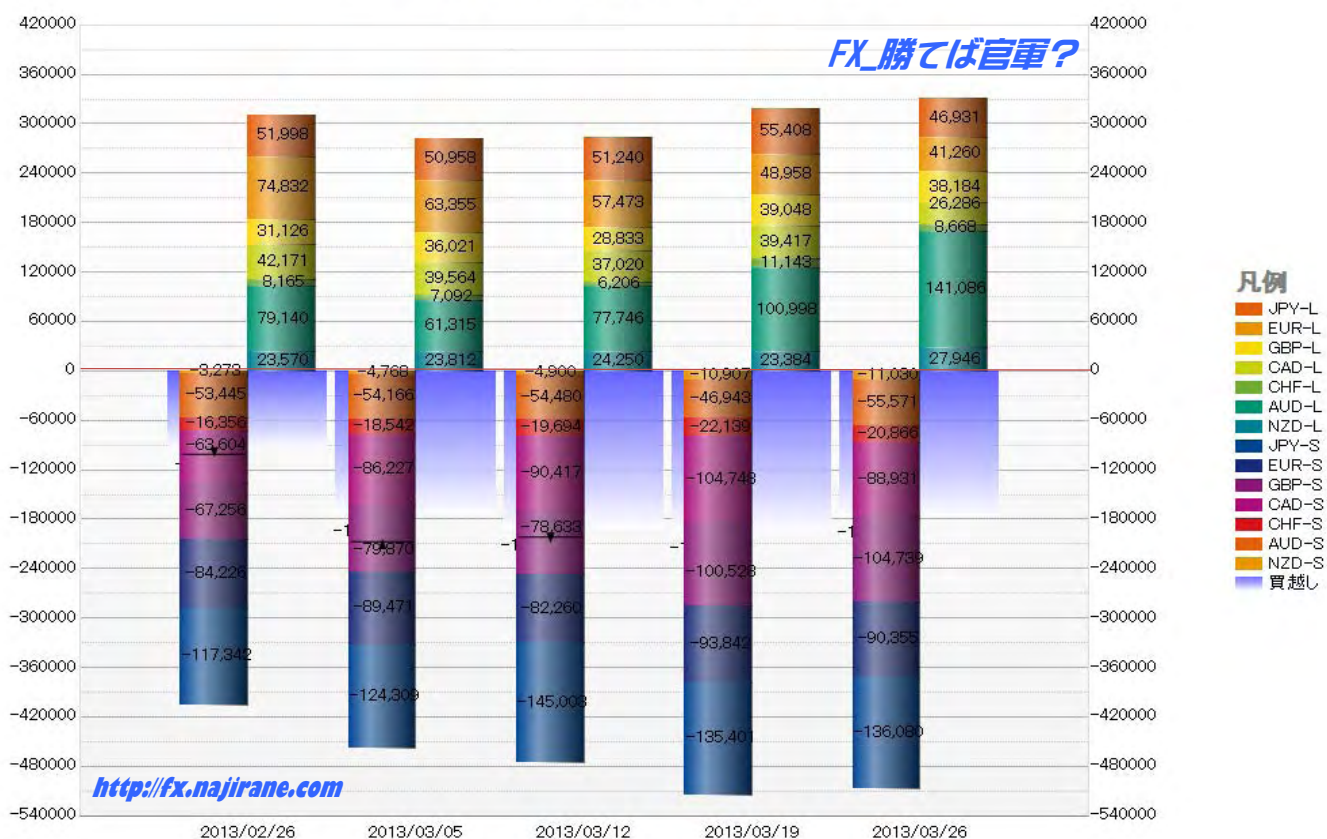
**EURO FX - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS**

— 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)



	2013/02/26			2013/03/05			2013/03/12			2013/03/19			2013/03/26		
	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	51998	117342	65344	50958	124309	73351	51240	145003	93763	55408	135401	79993	46931	136080	89149
	前週比 枚数増減(枚)			-1040	6967	8007	282	20694	20412	4168	-9602	-13770	-8477	679	9156
	前週比 枚数増減(%)			-2.00%	5.94%	12.25%	0.55%	16.65%	27.83%	8.13%	-6.62%	-14.69%	-15.30%	0.50%	11.45%
EUR	74832	84226	9394	63355	89471	26116	57473	82260	24787	48958	93842	44884	41260	90355	49095
	前週比 枚数増減(枚)			-11477	5245	16722	-5882	-7211	-1329	-8515	11582	20097	-7698	-3487	4211
	前週比 枚数増減(%)			-15.34%	6.23%	178.01%	-9.28%	-8.06%	-5.09%	-14.82%	14.08%	81.08%	-15.72%	-3.72%	9.38%
GBP	31126	67256	36130	36021	79870	43849	28833	78633	49800	39048	100528	61480	38184	104739	66555
	前週比 枚数増減(枚)			4895	12614	7719	-7188	-1237	5951	10215	21895	11680	-864	4211	5075
	前週比 枚数増減(%)			15.73%	18.76%	21.36%	-19.96%	-1.55%	13.57%	35.43%	27.84%	23.45%	-2.21%	4.19%	8.25%
AUD	79140	53445	-25695	61315	54166	-7149	77746	54480	-23266	100998	46943	-54055	141086	55571	-85515
	前週比 枚数増減(枚)			-17825	721	18546	16431	314	-16117	23252	-7537	-30789	40088	8628	-31460
	前週比 枚数増減(%)			-22.52%	1.35%	-72.18%	26.80%	0.58%	225.44%	29.91%	-13.83%	132.33%	39.69%	18.38%	58.20%
CAD	42171	63604	21433	39564	86227	46663	37020	90417	53397	39417	104748	65331	26286	88931	62645
	前週比 枚数増減(枚)			-2607	22623	25230	-2544	4190	6734	2397	14331	11934	-13131	-15817	-2686
	前週比 枚数増減(%)			-6.18%	35.57%	117.72%	-6.43%	4.86%	14.43%	6.47%	15.85%	22.35%	-33.31%	-15.10%	-4.11%
CHF	8165	16356	8191	7092	18542	11450	6206	19694	13488	11143	22139	10996	8668	20866	12198
	前週比 枚数増減(枚)			-1073	2186	3259	-886	1152	2038	4937	2445	-2492	-2475	-1273	1202
	前週比 枚数増減(%)			-13.14%	13.37%	39.79%	-12.49%	6.21%	17.80%	79.55%	12.41%	-18.48%	-22.21%	-5.75%	10.93%
NZD	23570	3273	-20297	23812	4768	-19044	24250	4900	-19350	23384	10907	-12477	27946	11030	-16916
	前週比 枚数増減(枚)			242	1495	1253	438	132	-306	-866	6007	6873	4562	123	-4439
	前週比 枚数増減(%)			1.03%	45.68%	-6.17%	1.84%	2.77%	1.61%	-3.57%	122.59%	-35.52%	19.51%	1.13%	35.58%
MXN	120401	15597	-104804	102996	9475	-93521	120476	6706	-113770	132936	23560	-109376	150742	22580	-128162
	前週比 枚数増減(枚)			-17405	-6122	11283	17480	-2769	-20249	12460	16854	4394	17806	-980	-18786
	前週比 枚数増減(%)			-14.46%	-39.25%	-10.77%	16.97%	-29.22%	21.65%	10.34%	251.33%	-3.86%	13.39%	-4.16%	17.18%
Total All 8	431403	421099	-10304	385113	466828	81715	403244	482093	78849	451292	538068	86776	481103	530152	49049
	前週比 枚数増減(枚)			-46290	45729	92019	18131	15265	-2866	48048	55975	7927	29811	-7916	-37727
	前週比 枚数増減(%)			-10.73%	10.86%	-893.04%	4.71%	3.27%	-3.51%	11.92%	11.61%	10.05%	6.61%	-1.47%	-43.48%
Total 7 (MXN除く)	311002	405502	94500	282117	457353	175236	282768	475387	192619	318356	514508	196152	330361	507572	177211
	前週比 枚数増減(枚)			-28885	51851	80736	651	18034	17383	35588	39121	3533	12005	-6936	-18941
	前週比 枚数増減(%)			-9.3%	12.8%	85.4%	0.2%	3.9%	9.9%	12.6%	8.2%	1.8%	3.8%	-1.3%	-9.7%

直近5週 CFTC IMM主要7通貨の構成

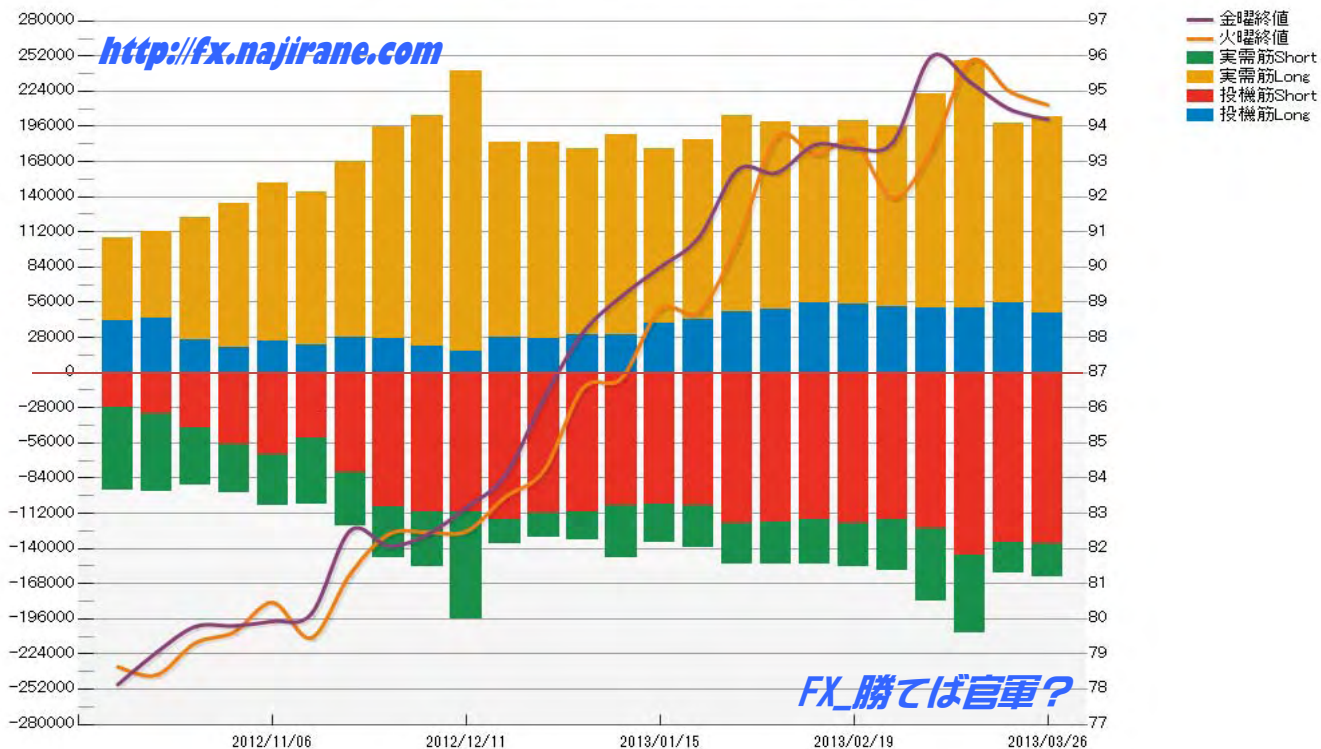


JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS

Code-097741
2013/03/29 公表値

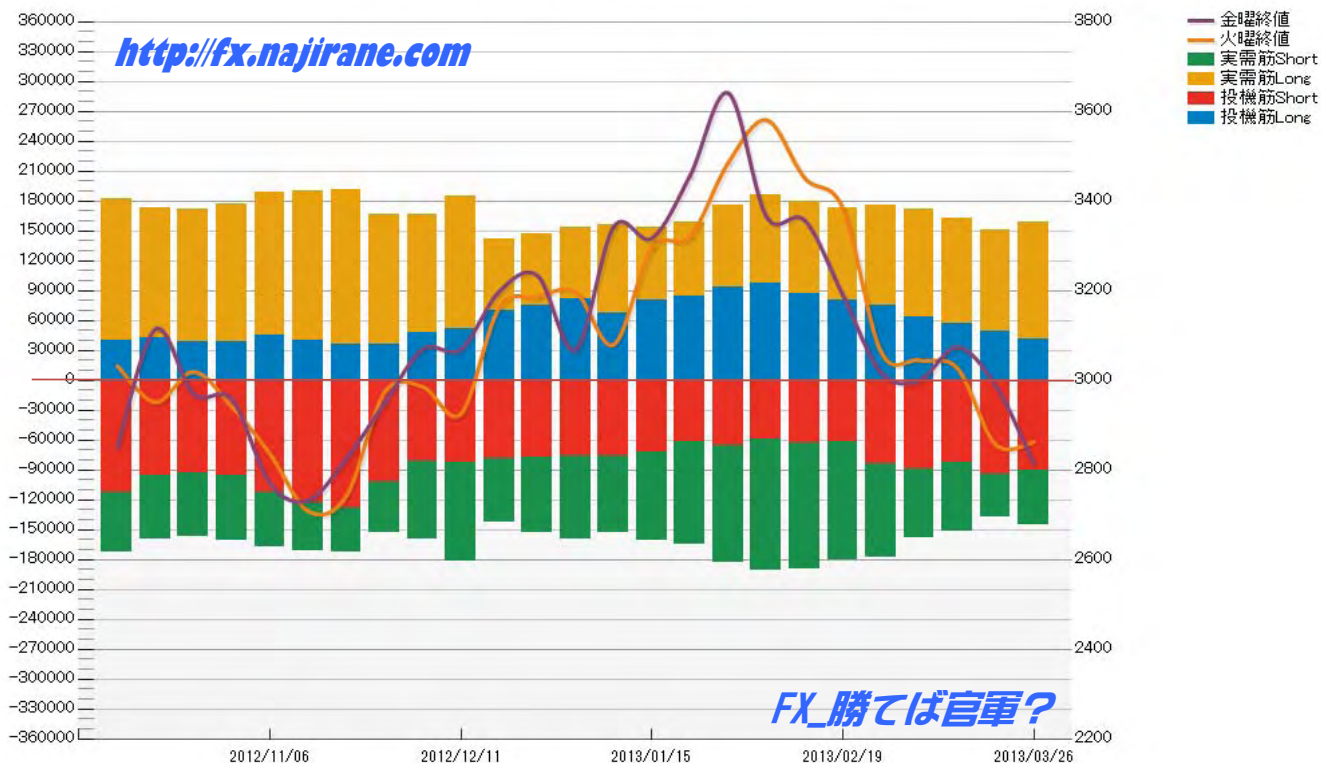
Date	投機筋集計				実需筋集計				投機筋+実需筋合計				ドル円終値	
	円買い	円売り	売り越し	売買計	円買い	円売り	売り越し	売買計	円買い	円売り	売り越し	売買計	火曜締め	金曜締め
2013/03/26	46931	136080	89149	183011	156848	27109	-129739	183957	203779	163189	-40590	366968	94.61	94.20
2013/03/19	55408	135401	79993	190809	143405	24443	-118962	167848	198813	159844	-38969	358657	95.01	94.50
2013/03/12	51240	145003	93763	196243	196716	62851	-133865	259567	247956	207854	-40102	455810	95.86	95.26
2013/03/05	50958	124309	73351	175267	171200	58220	-112980	229420	222158	182529	-39629	404687	93.34	95.99
2013/02/26	51998	117342	65344	169340	144872	40046	-104826	184918	196870	157388	-39482	354258	91.96	93.55
2013/02/19	54662	120553	65891	175215	145939	33781	-112158	179720	200601	154334	-46267	354935	93.56	93.38
2013/02/12	55782	117088	61306	172870	139903	35693	-104210	175596	195685	152781	-42904	348466	93.21	93.48
2013/02/05	50667	119080	68413	169747	148558	34015	-114543	182573	199225	153095	-46130	352320	93.70	92.68
2013/01/29	48476	119722	71246	168198	156122	32810	-123312	188932	204598	152532	-52066	357130	90.74	92.77
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	84.82	85.99
2012/12/18	27935	117098	89163	145033	154980	19027	-135953	174007	182915	136125	-46790	319040	84.25	84.22
2012/12/11	16369	110770	94401	127139	223697	85181	-138516	308878	240066	195951	-44115	436017	82.52	83.46
2012/12/04	20929	111255	90326	132184	184151	42934	-141217	227085	205080	154189	-50891	359269	81.88	82.49
2012/11/27	27027	106493	79466	133520	168514	41143	-127371	209657	195541	147636	-47905	343177	82.08	82.46
2012/11/20	28272	79661	51389	107933	139472	42709	-96763	182181	167744	122370	-45374	290114	81.68	82.41
2012/11/13	21980	52427	30447	74407	121760	52081	-69679	173841	143740	104508	-39232	248248	79.41	81.27
2012/11/06	24966	65070	40104	90036	126094	40947	-85147	167041	151060	106017	-45043	257077	80.37	79.46
2012/10/30	19886	56906	37020	76792	115218	38637	-76581	153855	135104	95543	-39561	230647	79.58	80.46
2012/10/23	25550	43746	18196	69296	97898	45592	-52306	143490	123448	89338	-34110	212786	79.85	79.62
2012/10/16	42767	32681	-10086	75448	69304	61777	-7527	131081	112071	94458	-17613	206529	78.85	79.31
2012/10/09	40778	27864	-12914	68642	66521	65634	-887	132155	107299	93498	-13801	200797	78.24	78.40
2012/10/02	52696	23361	-29335	76057	62717	85238	22521	147955	115413	108599	-6814	224012	78.16	78.63

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



Date	投机筋集計				実需筋集計				投机筋+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
2013/03/26	41260	90355	49095	131615	117345	54862	-62483	172207	158605	145217	-13388	303822	1.2862	1.2815
2013/03/19	48958	93842	44884	142800	102319	44157	-58162	146476	151277	137999	-13278	289276	1.2857	1.2988
2013/03/12	57473	82260	24787	139733	104909	68989	-35920	173898	162382	151249	-11133	313631	1.3027	1.3074
2013/03/05	63355	89471	26116	152826	107811	69195	-38616	177006	171166	158666	-12500	329832	1.3044	1.3000
2013/02/26	74832	84226	9394	159058	101311	93280	-8031	194591	176143	177506	1363	353649	1.3064	1.3017
2013/02/19	81014	61911	-19103	142925	91704	118002	26298	209706	172718	179913	7195	352631	1.3384	1.3190
2013/02/12	87135	62954	-24181	150089	92973	126202	33229	219175	180108	189156	9048	369264	1.3451	1.3357
2013/02/05	97397	59445	-37952	156842	89236	131946	42710	221182	186633	191391	4758	378024	1.3581	1.3365
2013/01/29	93791	66319	-27472	160110	81422	116865	35443	198287	175213	183184	7971	358397	1.3486	1.3641
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	1.3187	1.3217
2012/12/18	69460	79196	9736	148656	71803	64052	-7751	135855	141263	143248	1985	284511	1.3223	1.3186
2012/12/11	51536	83159	31623	134695	133355	98757	-34598	232112	184891	181916	-2975	366807	1.3007	1.3162
2012/12/04	48300	81095	32795	129395	117877	78193	-39684	196070	166177	159288	-6889	325465	1.3093	1.2925
2012/11/27	35799	102492	66693	138291	130148	50616	-79532	180764	165947	153108	-12839	319055	1.2936	1.2985
2012/11/20	36692	128092	91400	164784	155028	45063	-109965	200091	191720	173155	-18565	364875	1.2813	1.2973
2012/11/13	39863	123509	83646	163372	150428	48432	-101996	198860	190291	171941	-18350	362232	1.2701	1.2742
2012/11/06	45212	112353	67141	157565	143191	54864	-88327	198055	188403	167217	-21186	355620	1.2809	1.2708
2012/10/30	38189	96393	58204	134582	139267	64121	-75146	203388	177456	160514	-16942	337970	1.2966	1.2836
2012/10/23	38171	93390	55219	131561	133705	64140	-69565	197845	171876	157530	-14346	329406	1.2983	1.2941
2012/10/16	42041	95536	53495	137577	131046	63590	-67456	194636	173087	159126	-13961	332213	1.3098	1.3019
2012/10/09	39946	112516	72570	152462	142542	60144	-82398	202686	182488	172660	-9828	355148	1.2883	1.2951
2012/10/02	48335	98600	50265	146935	123654	64024	-59630	187678	171989	162624	-9365	334613	1.2916	1.3032

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