

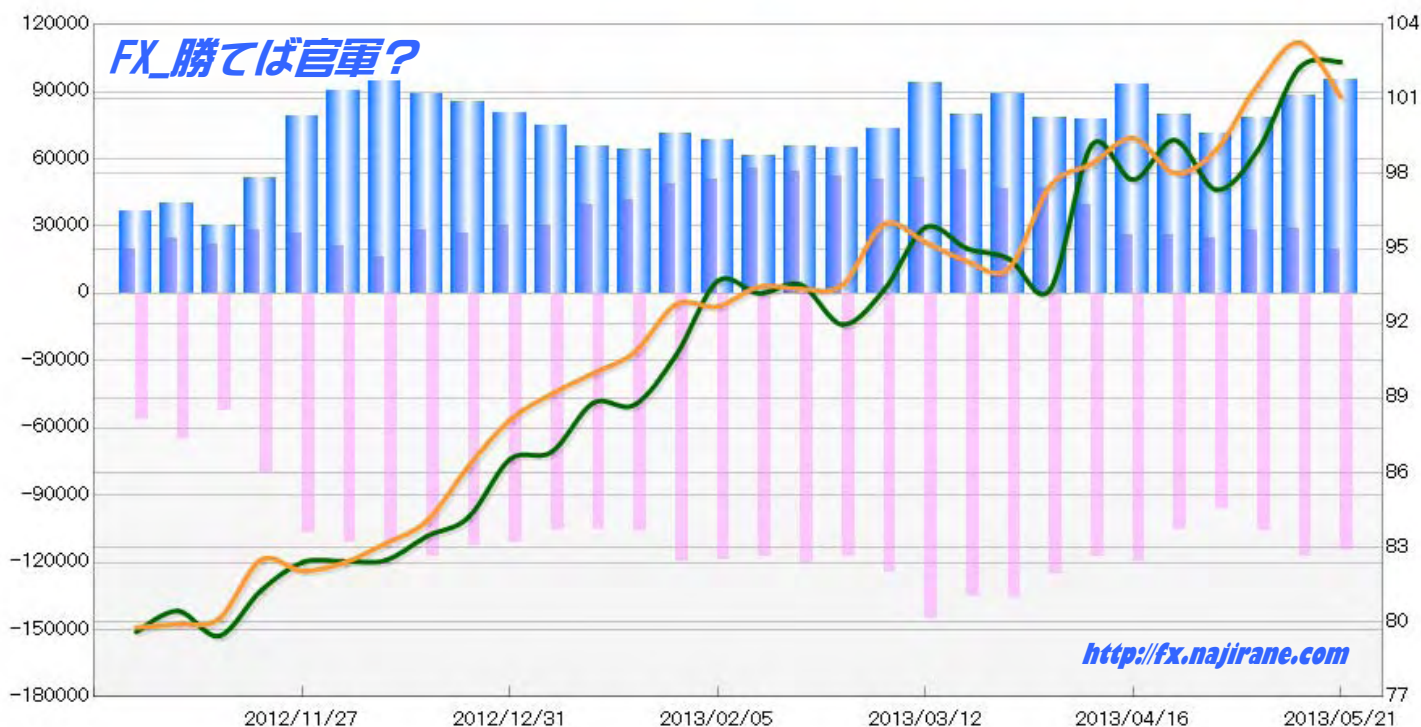
JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE
2012/11/27 ~ 2013/05/21

Code-097741
2013/05/24 NYクローズ時公表値

Report_Date	Non Commercial Positions												火曜日 引け値	金曜日 引け値
	Long	増減	増減(%)	Short	増減	増減(%)	売り越し	増減	増減(%)	売買計	増減	増減(%)		
2013/05/21	19454	-9428	-32.6%	114640	-2649	-2.3%	95186	6779	7.7%	134094	-12077	-8.3%	102.50	101.09
2013/05/14	28882	996	3.6%	117289	10843	10.2%	88407	9847	12.5%	146171	11839	8.8%	102.27	103.28
2013/05/07	27886	3014	12.1%	106446	10447	10.9%	78560	7433	10.5%	134332	13461	11.1%	98.96	101.58
2013/04/30	24872	-1070	-4.1%	95999	-9673	-9.2%	71127	-8603	-10.8%	120871	-10743	-8.2%	97.37	98.98
2013/04/23	25942	-506	-1.9%	105672	-14187	-11.8%	79730	-13681	-14.6%	131614	-14693	-10.0%	99.36	98.04
2013/04/16	26448	-13251	-33.4%	119859	2463	2.1%	93411	15714	20.2%	146307	-10788	-6.9%	97.77	99.45
2013/04/09	39699	-7267	-15.5%	117396	-7741	-6.2%	77697	-474	-0.6%	157095	-15008	-8.7%	99.16	98.41
2013/04/02	46966	35	0.1%	125137	-10943	-8.0%	78171	-10978	-12.3%	172103	-10908	-6.0%	93.36	97.52
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			106493			79466			133520			82.08	82.46

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

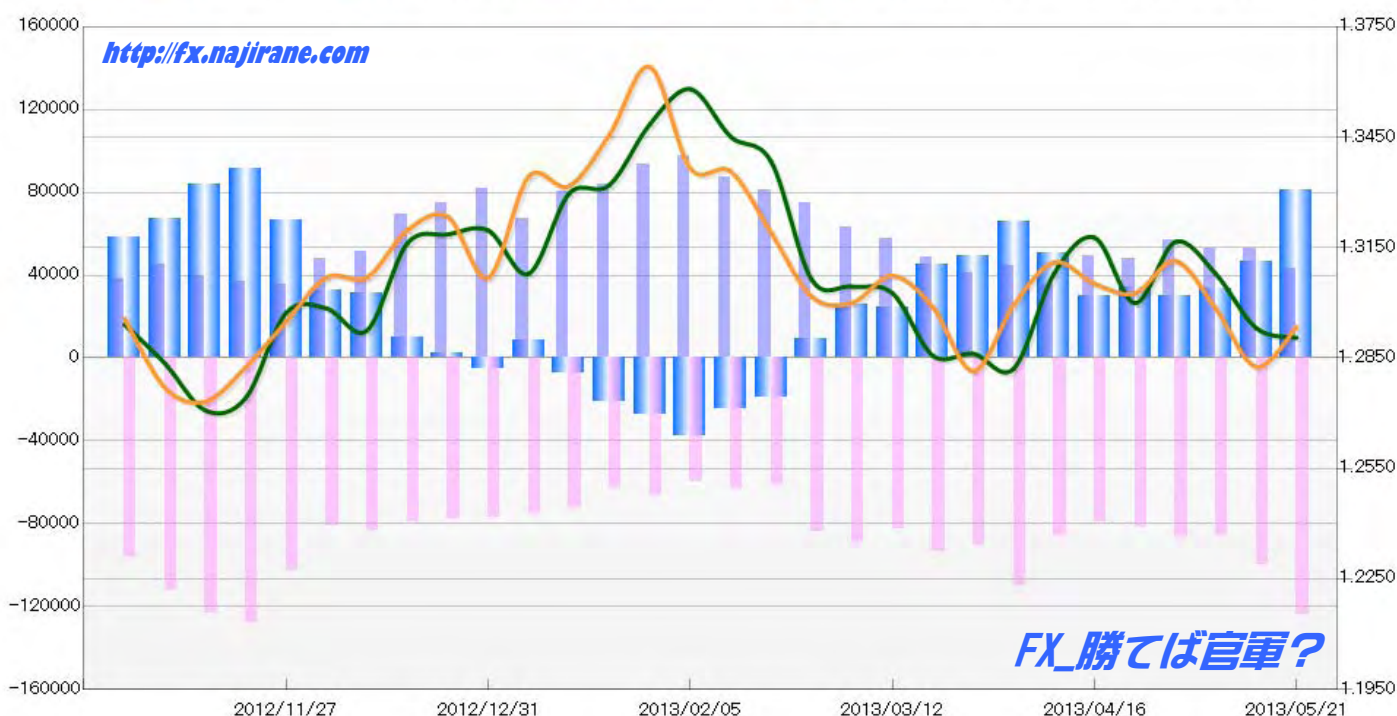
2012/11/27 ~ 2013/05/21

2013/05/24 NYクローズ時公表値

Report_Date	Non Commercial Positions											火曜日 引け値	金曜日 引け値	
	Long	増減		Short	増減		売り越し	増減		売買計	増減			
2013/05/21	43037	-9806	-18.6%	123986	24222	24.3%	80949	34028	72.5%	167023	14416	9.4%	1.2905	1.2935
2013/05/14	52843	326	0.6%	99764	13714	15.9%	46921	13388	39.9%	152607	14040	10.1%	1.2931	1.2826
2013/05/07	52517	-4254	-7.5%	86050	-870	-1.0%	33533	3384	11.2%	138567	-5124	-3.6%	1.3078	1.2984
2013/04/30	56771	8964	18.8%	86920	4838	5.9%	30149	-4126	-12.0%	143691	13802	10.6%	1.3166	1.3114
2013/04/23	47807	-1514	-3.1%	82082	2997	3.8%	34275	4511	15.2%	129889	1483	1.2%	1.3000	1.3026
2013/04/16	49321	13978	39.5%	79085	-7116	-8.3%	29764	-21094	-41.5%	128406	6862	5.6%	1.3177	1.3052
2013/04/09	35343	-9116	-20.5%	86201	-23959	-21.7%	50858	-14843	-22.6%	121544	-33075	-21.4%	1.3080	1.3110
2013/04/02	44459	3199	7.8%	110160	19805	21.9%	65701	16606	33.8%	154619	23004	17.5%	1.2821	1.2994
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			102492			66693			138291			1.2936	1.2985

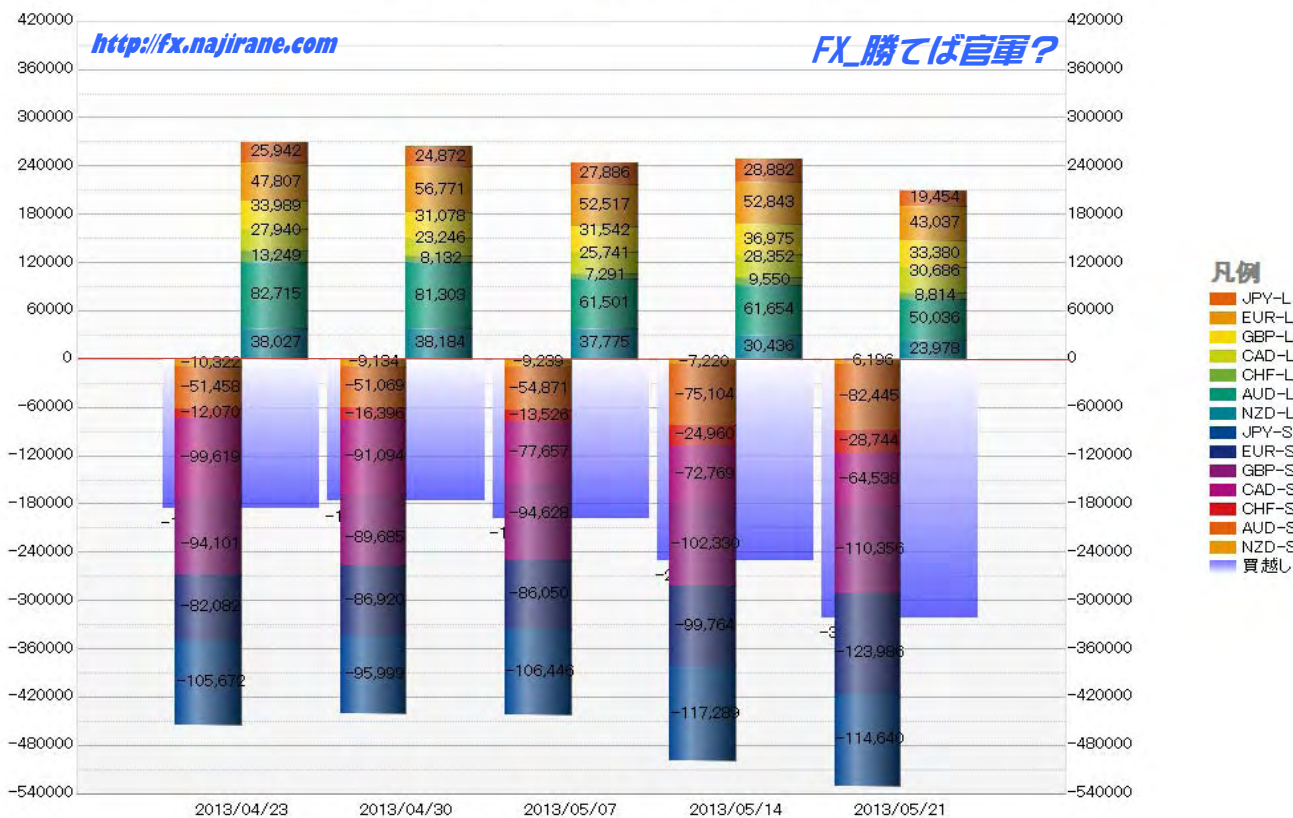
EURO FX - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS

— 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)



	2013/04/23			2013/04/30			2013/05/07			2013/05/14			2013/05/21		
	Long	Short	売り越し	Long	Short	売り越し	Long	Short	売り越し	Long	Short	売り越し	Long	Short	売り越し
JPY	25942	105672	79730	24872	95999	71127	27886	106446	78560	28882	117289	88407	19454	114640	95186
	前週比 枚数増減 (枚)			-1070	-9673	-8603	3014	10447	7433	996	10843	9847	-9428	-2649	6779
	前週比 枚数増減 (%)			-4.12%	-9.15%	-10.79%	12.12%	10.88%	10.45%	3.57%	10.19%	12.53%	-32.64%	-2.26%	7.67%
EUR	47807	82082	34275	56771	86920	30149	52517	86050	33533	52843	99764	46921	43037	123986	80949
	前週比 枚数増減 (枚)			8964	4838	-4126	-4254	-870	3384	326	13714	13388	-9806	24222	34028
	前週比 枚数増減 (%)			18.75%	5.89%	-12.04%	-7.49%	-1.00%	11.22%	0.62%	15.94%	39.92%	-18.56%	24.28%	72.52%
GBP	33989	94101	60112	31078	89685	58607	31542	94628	63086	36975	102330	65355	33380	110356	76976
	前週比 枚数増減 (枚)			-2911	-4416	-1505	464	4943	4479	5433	7702	2269	-3595	8026	11621
	前週比 枚数増減 (%)			-8.56%	-4.69%	-2.50%	1.49%	5.51%	7.64%	17.22%	8.14%	3.60%	-9.72%	7.84%	17.78%
AUD	82715	51458	-31257	81303	51069	-30234	61501	54871	-6630	61654	75104	13450	50036	82445	32409
	前週比 枚数増減 (枚)			-1412	-389	1023	-19802	3802	23604	153	20233	20080	-11618	7341	18959
	前週比 枚数増減 (%)			-1.71%	-0.76%	-3.27%	-24.36%	7.44%	-78.07%	0.25%	36.87%	-302.87%	-18.84%	9.77%	140.96%
CAD	27940	99619	71679	23246	91094	67848	25741	77657	51916	28352	72769	44417	30686	64538	33852
	前週比 枚数増減 (枚)			-4694	-8525	-3831	2495	-13437	-15932	2611	-4888	-7499	2334	-8231	-10565
	前週比 枚数増減 (%)			-16.80%	-8.56%	-5.34%	10.73%	-14.75%	-23.48%	10.14%	-6.29%	-14.44%	8.23%	-11.31%	-23.79%
CHF	13249	12070	-1179	8132	16396	8264	7291	13526	6235	9550	24960	15410	8814	28744	19930
	前週比 枚数増減 (枚)			-5117	4326	9443	-841	-2870	-2029	2259	11434	9175	-736	3784	4520
	前週比 枚数増減 (%)			-38.62%	35.84%	-800.93%	-10.34%	-17.50%	-24.55%	30.98%	84.53%	147.15%	-7.71%	15.16%	29.33%
NZD	38027	10322	-27705	38184	9134	-29050	37775	9239	-28536	30436	7220	-23216	23978	6196	-17782
	前週比 枚数増減 (枚)			157	-1188	-1345	-409	105	514	-7339	-2019	5320	-6458	-1024	5434
	前週比 枚数増減 (%)			0.41%	-11.51%	4.85%	-1.07%	1.15%	-1.77%	-19.43%	-21.85%	-18.64%	-21.22%	-14.18%	-23.41%
MXN	151302	4391	-146911	145932	7381	-138551	144076	5632	-138444	145339	5020	-140319	140449	3586	-136863
	前週比 枚数増減 (枚)			-5370	2990	8360	-1856	-1749	107	1263	-612	-1875	-4890	-1434	3456
	前週比 枚数増減 (%)			-3.55%	68.09%	-5.69%	-1.27%	-23.70%	-0.08%	0.88%	-10.87%	1.35%	-3.36%	-28.57%	-2.46%
Total All 8	420971	459715	38744	409518	447678	38160	388329	448049	59720	394031	504456	110425	349834	534491	184657
	前週比 枚数増減 (枚)			-11453	-12037	-584	-21189	371	21560	5702	56407	50705	-44197	30035	74232
	前週比 枚数増減 (%)			-2.72%	-2.62%	-1.51%	-5.17%	0.08%	56.50%	1.47%	12.59%	84.90%	-11.22%	5.95%	67.22%
Total 7 (MXN除く)	269669	455324	185655	263586	440297	176711	244253	442417	198164	248692	499436	250744	209385	530905	321520
	前週比 枚数増減 (枚)			-6083	-15027	-8944	-19333	2120	21453	4439	57019	52580	-39307	31469	70776
	前週比 枚数増減 (%)			-2.3%	-3.3%	-4.8%	-7.3%	0.5%	12.1%	1.8%	12.9%	26.5%	-15.8%	6.3%	28.2%

直近5週 CFTC IMM主要7通貨の構成

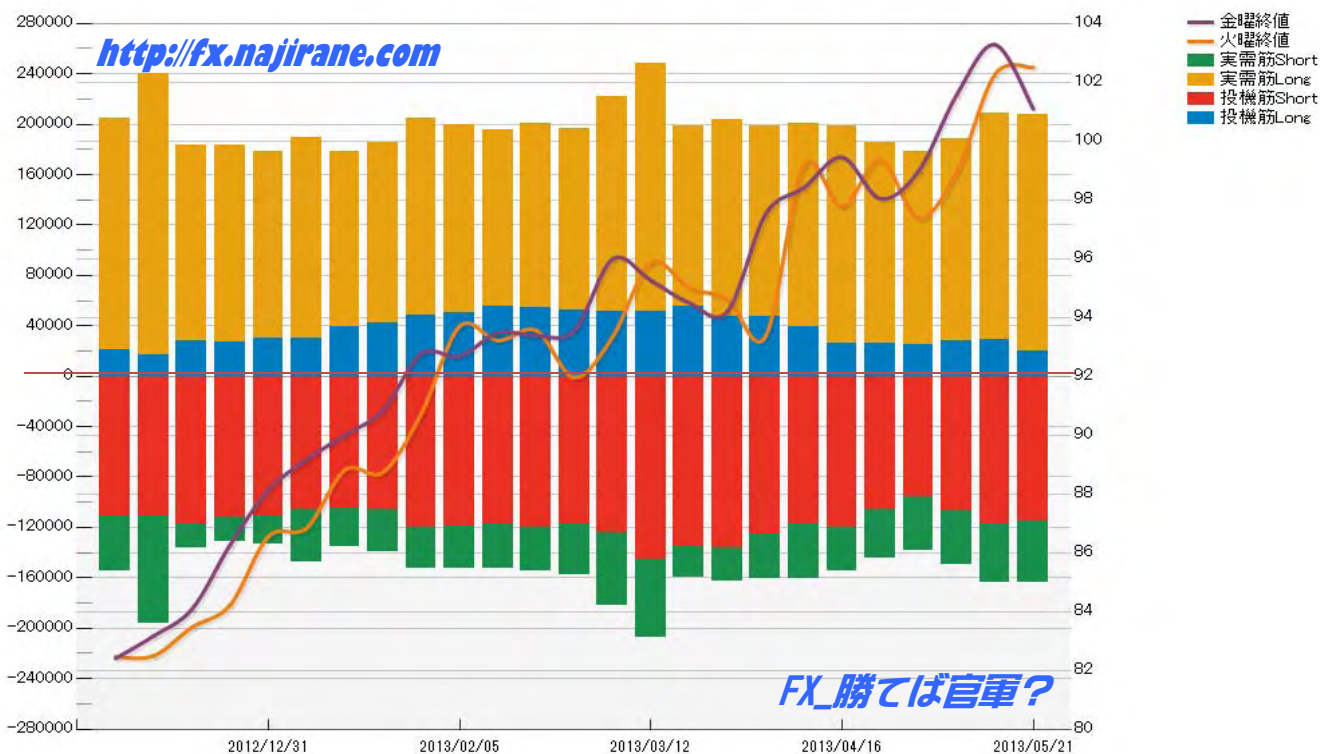


JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS

Code-097741
2013/05/24 公表値

Date	投機筋集計				実需筋集計				投機筋+実需筋合計				ドル円終値	
	円買い	円売り	売り越し	売買計	円買い	円売り	売り越し	売買計	円買い	円売り	売り越し	売買計	火曜締め	金曜締め
2013/05/21	19454	114640	95186	134094	188237	49605	-138632	237842	207691	164245	-43446	371936	102.50	101.09
2013/05/14	28882	117289	88407	146171	179917	46082	-133835	225999	208799	163371	-45428	372170	102.27	103.28
2013/05/07	27886	106446	78560	134332	160636	43166	-117470	203802	188522	149612	-38910	338134	98.96	101.58
2013/04/30	24872	95999	71127	120871	153823	42753	-111070	196576	178695	138752	-39943	317447	97.37	98.98
2013/04/23	25942	105672	79730	131614	159437	38364	-121073	197801	185379	144036	-41343	329415	99.36	98.04
2013/04/16	26448	119859	93411	146307	171927	34436	-137491	206363	198375	154295	-44080	352670	97.77	99.45
2013/04/09	39699	117396	77697	157095	160513	43760	-116753	204273	200212	161156	-39056	361368	99.16	98.41
2013/04/02	46966	125137	78171	172103	151691	35250	-116441	186941	198657	160387	-38270	359044	93.36	97.52
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

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



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

**Code-099741
2013/05/24 公表値**

Date	投機筋集計				実需筋集計				投機筋+実需筋合計				ユーロドル終値	
	EUR買い	EUR売り	売り越し	売買計	EUR買い	EUR売り	売り越し	売買計	EUR買い	EUR売り	売り越し	売買計	火曜締め	金曜締め
2013/05/21	43037	123986	80949	167023	177851	69705	-108146	247556	220888	193691	-27197	414579	1.2905	1.2935
2013/05/14	52843	99764	46921	152607	132700	65854	-66846	198554	185543	165618	-19925	351161	1.2931	1.2826
2013/05/07	52517	86050	33533	138567	115146	69030	-46116	184176	167663	155080	-12583	322743	1.3078	1.2984
2013/04/30	56771	86920	30149	143691	113781	77610	-36171	191391	170552	164530	-6022	335082	1.3166	1.3114
2013/04/23	47807	82082	34275	129889	127780	78147	-49633	205927	175587	160229	-15358	335816	1.3000	1.3026
2013/04/16	49321	79085	29764	128406	121372	76858	-44514	198230	170693	155943	-14750	326636	1.3177	1.3052
2013/04/09	35343	86201	50858	121544	141694	72488	-69206	214182	177037	158689	-18348	335726	1.3080	1.3110
2013/04/02	44459	110160	65701	154619	147918	63699	-84219	211617	192377	173859	-18518	366236	1.2821	1.2994
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

**EURO FX - CHICAGO MERCANTILE EXCHANGE
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