

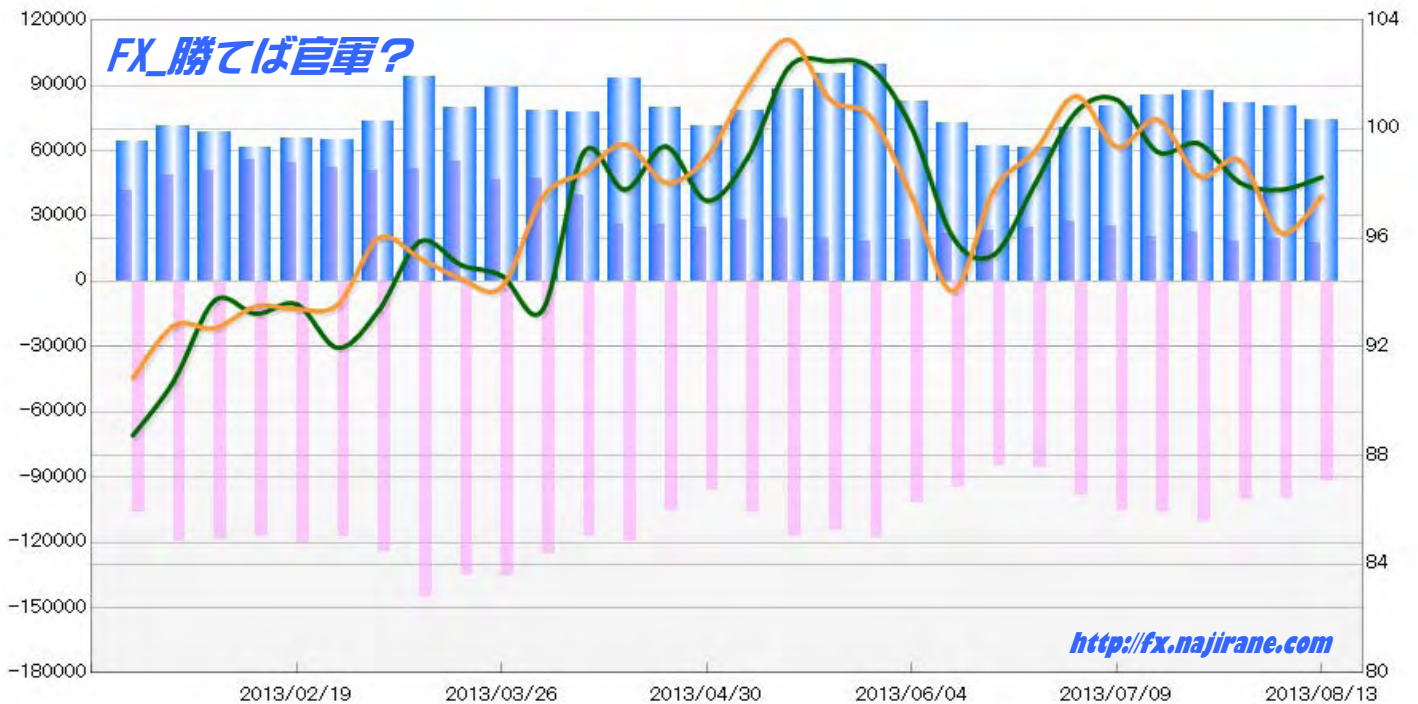
**JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE**  
**2013/02/19 ~ 2013/08/13**

Code-097741  
**2013/08/16 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(%)		
2013/08/13	17375	-2046	-10.5%	91837	-7797	-7.8%	74462	-5751	-7.2%	109212	-9843	-8.3%	98.23	97.53
2013/08/06	19421	1205	6.6%	99634	-717	-0.7%	80213	-1922	-2.3%	119055	488	0.4%	97.77	96.19
2013/07/30	18216	-4297	-19.1%	100351	-9658	-8.8%	82135	-5361	-6.1%	118567	-13955	-10.5%	98.04	98.85
2013/07/23	22513	2293	11.3%	110009	4027	3.8%	87496	1734	2.0%	132522	6320	5.0%	99.47	98.27
2013/07/16	20220	-4897	-19.5%	105982	560	0.5%	85762	5457	6.8%	126202	-4337	-3.3%	99.16	100.35
2013/07/09	25117	-2219	-8.1%	105422	7350	7.5%	80305	9569	13.5%	130539	5131	4.1%	101.08	99.35
2013/07/02	27336	2960	12.1%	98072	12234	14.3%	70736	9274	15.1%	125408	15194	13.8%	100.62	101.21
2013/06/25	24376	1366	5.9%	85838	938	1.1%	61462	-428	-0.7%	110214	2304	2.1%	97.96	99.18
2013/06/18	23010	1288	5.9%	84900	-9728	-10.3%	61890	-11016	-15.1%	107910	-8440	-7.3%	95.38	97.76
2013/06/11	21722	2546	13.3%	94628	-7292	-7.2%	72906	-9838	-11.9%	116350	-4746	-3.9%	96.03	94.04
2013/06/04	19176	770	4.2%	101920	-16255	-13.8%	82744	-17025	-17.1%	121096	-15485	-11.3%	100.03	97.51
2013/05/28	18406	-1048	-5.4%	118175	3535	3.1%	99769	4583	4.8%	136581	2487	1.9%	102.26	100.45
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			120553			65891			175215			93.56	93.38

**JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE**  
**FUTURES ONLY POSITIONS**

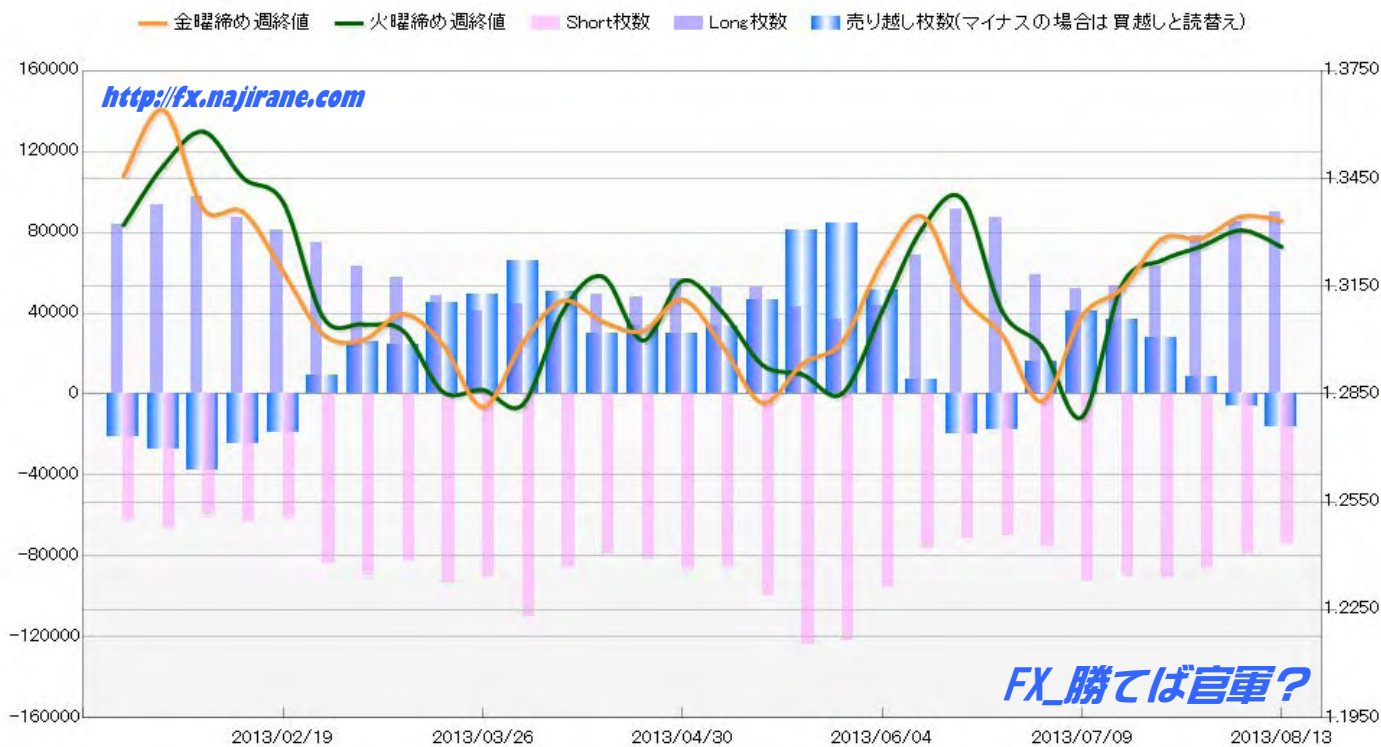
— 金曜終値 — 火曜終値 — Short枚数 — Long枚数 ■ 売り越し枚数(マイナスの場合は買越しと読替え)



**EURO FX - CHICAGO MERCANTILE EXCHANGE** Code-099741  
**2013/02/19 ~ 2013/08/13** **2013/08/16 NYクローズ時公表値**

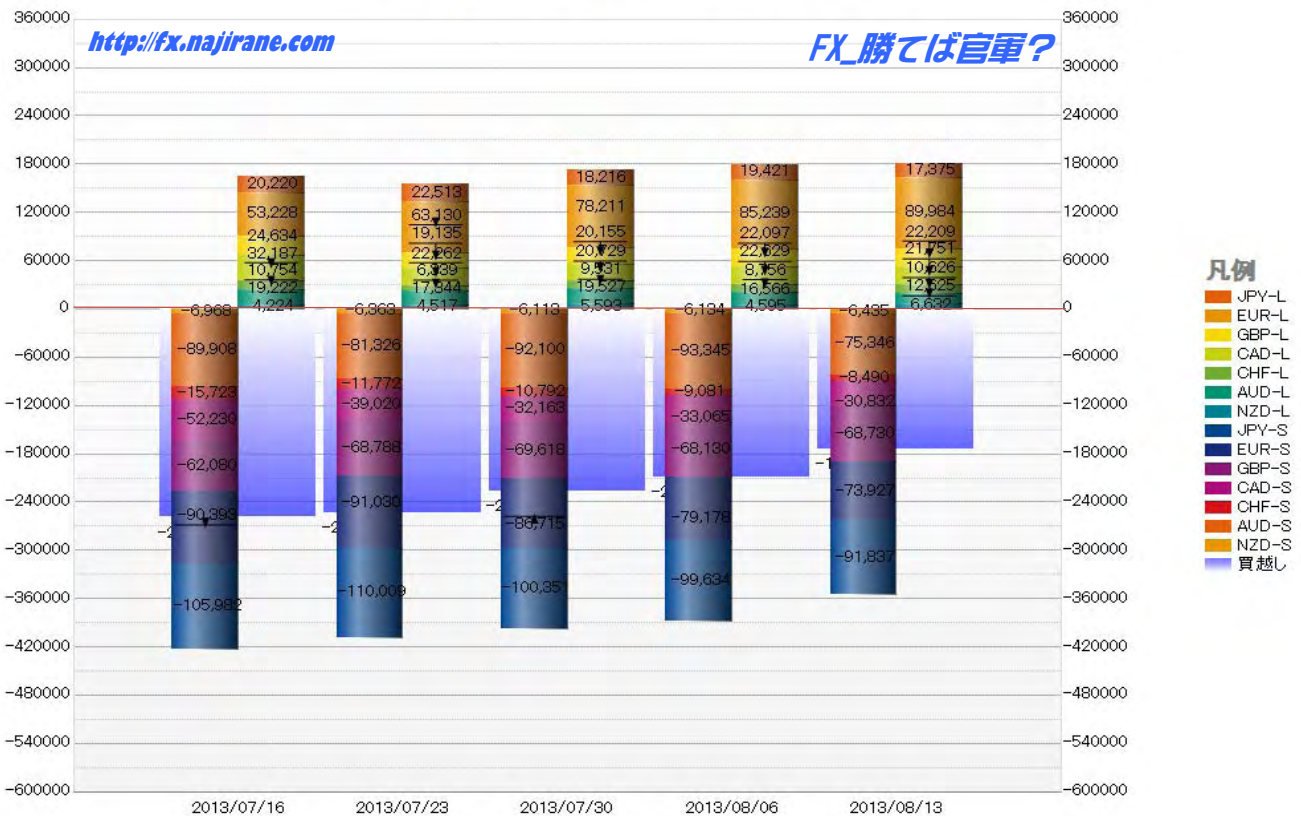
Report_Date	Non Commercial Positions										火曜日 引け値	金曜日 引け値		
	Long	増減		Short	増減		売り越し	増減		売買計			増減	
2013/08/13	89984	4745	5.6%	73927	-5251	-6.6%	-16057	9996	164.9%	163911	-506	-0.3%	1.3260	1.3333
2013/08/06	85239	7028	9.0%	79178	-7537	-8.7%	-6061	-14565	-171.3%	164417	-509	-0.3%	1.3306	1.3344
2013/07/30	78211	15081	23.9%	86715	-4315	-4.7%	8504	-19396	-69.5%	164926	10766	7.0%	1.3262	1.3284
2013/07/23	63130	9902	18.6%	91030	637	0.7%	27900	-9265	-24.9%	154160	10539	7.3%	1.3223	1.3282
2013/07/16	53228	1069	2.0%	90393	-2666	-2.9%	37165	-3735	-9.1%	143621	-1597	-1.1%	1.3153	1.3144
2013/07/09	52159	-7111	-12.0%	93059	17699	23.5%	40900	24810	154.2%	145218	10588	7.9%	1.2786	1.3067
2013/07/02	59270	-27922	-32.0%	75360	5525	7.9%	16090	-33447	-192.7%	134630	-22397	-14.3%	1.2983	1.2831
2013/06/25	87192	-4112	-4.5%	69835	-1439	-2.0%	-17357	-2673	-13.3%	157027	-5551	-3.4%	1.3081	1.3015
2013/06/18	91304	22348	32.4%	71274	-5215	-6.8%	-20030	-27563	-365.9%	162578	17133	11.8%	1.3394	1.3123
2013/06/11	68956	25152	57.4%	76489	-18936	-19.8%	7533	-44088	-85.4%	145445	6216	4.5%	1.3311	1.3345
2013/06/04	43804	6888	18.7%	95425	-26135	-21.5%	51621	-33023	-39.0%	139229	-19247	-12.1%	1.3082	1.3218
2013/05/28	36916	-6121	-14.2%	121560	-2426	-2.0%	84644	3695	4.6%	158476	-8547	-5.1%	1.2852	1.2996
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			61911			-19103			142925			1.3384	1.3190

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



	2013/07/16			2013/07/23			2013/07/30			2013/08/06			2013/08/13		
	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	20220	105982	85762	22513	110009	87496	18216	100351	82135	19421	99634	80213	17375	91837	74462
	前週比 枚数増減 (枚)			2293	4027	1734	-4297	-9658	-5361	1205	-717	-1922	-2046	-7797	-5751
	前週比 枚数増減 (%)			11.34%	3.80%	2.02%	-19.09%	-8.78%	-6.13%	6.62%	-0.71%	-2.34%	-10.53%	-7.83%	-7.17%
EUR	53228	90393	37165	63130	91030	27900	78211	86715	8504	85239	79178	-6061	89984	73927	-16057
	前週比 枚数増減 (枚)			9902	637	-9265	15081	-4315	-19396	7028	-7537	-14565	4745	-5251	-9996
	前週比 枚数増減 (%)			18.60%	0.70%	-24.93%	23.89%	-4.74%	-69.52%	8.99%	-8.69%	-171.27%	5.57%	-6.63%	164.92%
GBP	24634	62080	37446	19135	68788	49653	20155	69618	49463	22097	68130	46033	22209	68730	46521
	前週比 枚数増減 (枚)			-5499	6708	12207	1020	830	-190	1942	-1488	-3430	112	600	488
	前週比 枚数増減 (%)			-22.32%	10.81%	32.60%	5.33%	1.21%	-0.38%	9.64%	-2.14%	-6.93%	0.51%	0.88%	1.06%
AUD	19222	89908	70686	17344	81326	63982	19527	92100	72573	16566	93345	76779	12625	75346	62721
	前週比 枚数増減 (枚)			-1878	-8582	-6704	2183	10774	8591	-2961	1245	4206	-3941	-17999	-14058
	前週比 枚数増減 (%)			-9.77%	-9.55%	-9.48%	12.59%	13.25%	13.43%	-15.16%	1.35%	5.80%	-23.79%	-19.28%	-18.31%
CAD	32187	52230	20043	22262	39020	16758	20729	32163	11434	22629	33065	10436	21751	30832	9081
	前週比 枚数増減 (枚)			-9925	-13210	-3285	-1533	-6857	-5324	1900	902	-998	-878	-2233	-1355
	前週比 枚数増減 (%)			-30.84%	-25.29%	-16.39%	-6.89%	-17.57%	-31.77%	9.17%	2.80%	-8.73%	-3.88%	-6.75%	-12.98%
CHF	10754	15723	4969	6339	11772	5433	9531	10792	1261	8756	9081	325	10626	8490	-2136
	前週比 枚数増減 (枚)			-4415	-3951	464	3192	-980	-4172	-775	-1711	-936	1870	-591	-2461
	前週比 枚数増減 (%)			-41.05%	-25.13%	9.34%	50.35%	-8.32%	-76.79%	-8.13%	-15.85%	-74.23%	21.36%	-6.51%	-75.23%
NZD	4224	6968	2744	4517	6363	1846	5593	6113	520	4595	6134	1539	6632	6435	-197
	前週比 枚数増減 (枚)			293	-605	-898	1076	-250	-1326	-998	21	1019	2037	301	-1736
	前週比 枚数増減 (%)			6.94%	-8.68%	-32.73%	23.82%	-3.93%	-71.83%	-17.84%	0.34%	195.96%	44.33%	4.91%	-112.80%
MXN	40809	29443	-11366	55501	35702	-19799	61049	36161	-24888	62230	30105	-32125	66899	30579	-36320
	前週比 枚数増減 (枚)			14692	6259	-8433	5548	459	-5089	1181	-6056	-7237	4669	474	-4195
	前週比 枚数増減 (%)			36.00%	21.26%	74.19%	10.00%	1.29%	25.70%	1.93%	-16.75%	29.08%	7.50%	1.57%	13.06%
Total All 8	205278	452727	247449	210741	444010	233269	233011	434013	201002	241533	418672	177139	248101	386176	138075
	前週比 枚数増減 (枚)			5463	-8717	-14180	22270	-9997	-32267	8522	-15341	-23863	6568	-32496	-39064
	前週比 枚数増減 (%)			2.66%	-1.93%	-5.73%	10.57%	-2.25%	-13.83%	3.66%	-3.53%	-11.87%	2.72%	-7.76%	-22.05%
Total 7 (MXN除く)	164469	423284	258815	155240	408308	253068	171962	397852	225890	179303	388567	209264	181202	355597	174395
	前週比 枚数増減 (枚)			-9229	-14976	-5747	16722	-10456	-27178	7341	-9285	-16626	1899	-32970	-34869
	前週比 枚数増減 (%)			-5.6%	-3.5%	-2.2%	10.8%	-2.6%	-10.7%	4.3%	-2.3%	-7.4%	1.1%	-8.5%	-16.7%

### 直近5週 CFTC IMM主要7通貨の構成



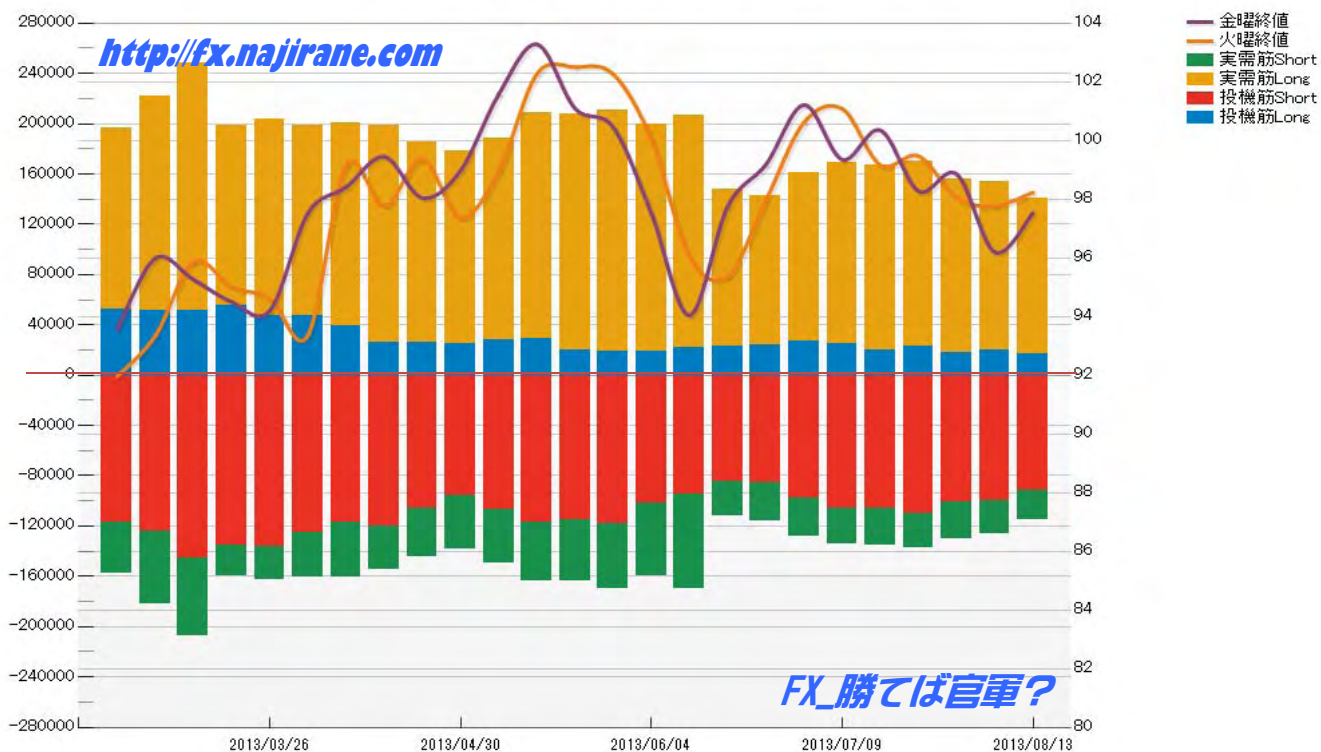


**JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE  
FUTURES ONLY POSITIONS**

**Code-097741  
2013/08/16 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
2013/08/13	17375	91837	74462	109212	123280	23241	-100039	146521	140655	115078	-25577	255733	98.23	97.53
2013/08/06	19421	99634	80213	119055	134398	26560	-107838	160958	153819	126194	-27625	280013	97.77	96.19
2013/07/30	18216	100351	82135	118567	137588	29591	-107997	167179	155804	129942	-25862	285746	98.04	98.85
2013/07/23	22513	110009	87496	132522	148002	27661	-120341	175663	170515	137670	-32845	308185	99.47	98.27
2013/07/16	20220	105982	85762	126202	146421	29465	-116956	175886	166641	135447	-31194	302088	99.16	100.35
2013/07/09	25117	105422	80305	130539	143908	29164	-114744	173072	169025	134586	-34439	303611	101.08	99.35
2013/07/02	27336	98072	70736	125408	134078	30333	-103745	164411	161414	128405	-33009	289819	100.62	101.21
2013/06/25	24376	85838	61462	110214	117936	30267	-87669	148203	142312	116105	-26207	258417	97.96	99.18
2013/06/18	23010	84900	61890	107910	124994	27276	-97718	152270	148004	112176	-35828	260180	95.38	97.76
2013/06/11	21722	94628	72906	116350	184780	74981	-109799	259761	206502	169609	-36893	376111	96.03	94.04
2013/06/04	19176	101920	82744	121096	180807	57574	-123233	238381	199983	159494	-40489	359477	100.03	97.51
2013/05/28	18406	118175	99769	136581	192440	51894	-140546	244334	210846	170069	-40777	380915	102.26	100.45
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

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



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

**Code-099741  
2013/08/16 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
2013/08/13	89984	73927	-16057	163911	85283	87207	1924	172490	175267	161134	-14133	336401	1.3260	1.3333
2013/08/06	85239	79178	-6061	164417	90858	86556	-4302	177414	176097	165734	-10363	341831	1.3306	1.3344
2013/07/30	78211	86715	8504	164926	96694	73239	-23455	169933	174905	159954	-14951	334859	1.3262	1.3284
2013/07/23	63130	91030	27900	154160	109572	68740	-40832	178312	172702	159770	-12932	332472	1.3223	1.3282
2013/07/16	53228	90393	37165	143621	126783	65982	-60801	192765	180011	156375	-23636	336386	1.3153	1.3144
2013/07/09	52159	93059	40900	145218	124661	62042	-62619	186703	176820	155101	-21719	331921	1.2786	1.3067
2013/07/02	59270	75360	16090	134630	88115	61074	-27041	149189	147385	136434	-10951	283819	1.2983	1.2831
2013/06/25	87192	69835	-17357	157027	70649	86799	16150	157448	157841	156634	-1207	314475	1.3081	1.3015
2013/06/18	91304	71274	-20030	162578	64586	80432	15846	145018	155890	151706	-4184	307596	1.3394	1.3123
2013/06/11	68956	76489	7533	145445	128701	106793	-21908	235494	197657	183282	-14375	380939	1.3311	1.3345
2013/06/04	43804	95425	51621	139229	148967	78413	-70554	227380	192771	173838	-18933	366609	1.3082	1.3218
2013/05/28	36916	121560	84644	158476	180752	70174	-110578	250926	217668	191734	-25934	409402	1.2852	1.2996
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

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