

JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE
2013/06/04 ~ 2013/11/26

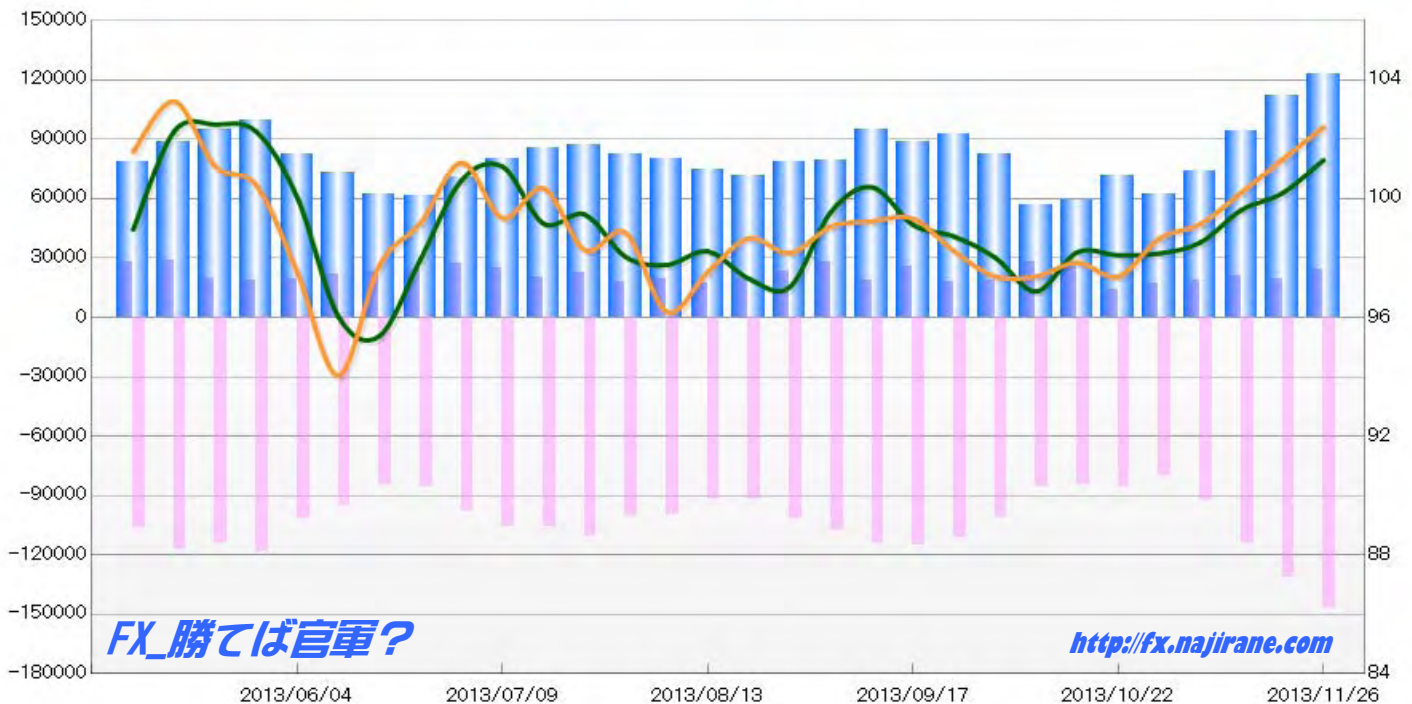
Code-097741

2013/11/29 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(%)		
2013/11/26	23999	4575	23.6%	147201	15561	11.8%	1E+05	10986	9.8%	171200	20136	13.3%	101.30	102.41
2013/11/19	19424	-1470	-7.0%	131640	16978	14.8%	1E+05	18448	19.7%	151064	15508	11.4%	100.19	101.32
2013/11/12	20894	2160	11.5%	114662	22136	23.9%	93768	19976	27.1%	135556	24296	21.8%	99.62	100.21
2013/11/05	18734	1251	7.2%	92526	12648	15.8%	73792	11397	18.3%	111260	13899	14.3%	98.53	99.15
2013/10/29	17483	3555	25.5%	79878	-5852	-6.8%	62395	-9407	-13.1%	97361	-2297	-2.3%	98.16	98.66
2013/10/22	13928	-11464	-45.1%	85730	1072	1.3%	71802	12536	21.2%	99658	-10392	-9.4%	98.10	97.38
2013/10/15	25392	-2773	-9.8%	84658	-604	-0.7%	59266	2169	3.8%	110050	-3377	-3.0%	98.20	97.85
2013/10/08	28165	9531	51.1%	85262	-15696	-15.5%	57097	-25227	-30.6%	113427	-6165	-5.2%	96.88	98.55
2013/10/01	18634	461	2.5%	100958	-10033	-9.0%	82324	-10494	-11.3%	119592	-9572	-7.4%	98.02	97.45
2013/09/24	18173	-7915	-30.3%	110991	-3891	-3.4%	92818	4024	4.5%	129164	-11806	-8.4%	98.73	98.23
2013/09/17	26088	7234	38.4%	114882	962	0.8%	88794	-6272	-6.6%	140970	8196	6.2%	99.12	99.33
2013/09/10	18854	-8811	-31.8%	113920	6494	6.0%	95066	15305	19.2%	132774	-2317	-1.7%	100.39	99.24
2013/09/03	27665	4269	18.2%	107426	5677	5.6%	79761	1408	1.8%	135091	9946	7.9%	99.56	99.06
2013/08/27	23396	3676	18.6%	101749	10308	11.3%	78353	6632	9.2%	125145	13984	12.6%	97.03	98.17
2013/08/20	19720	2345	13.5%	91441	-396	-0.4%	71721	-2741	-3.7%	111161	1949	1.8%	97.31	98.67
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			101920			82744			121096			100.03	97.51

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

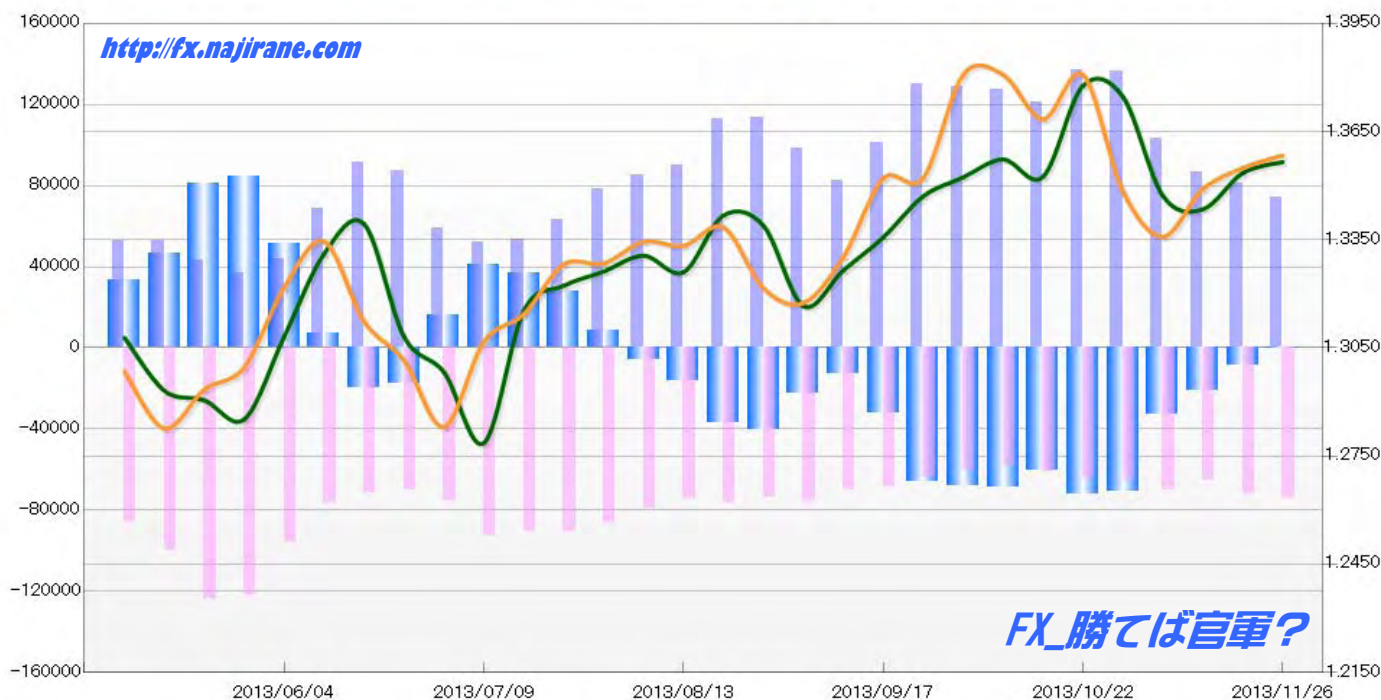
2013/06/04 ~ 2013/11/26

2013/11/29 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						
2013/11/26	74118	-6952	-8.6%	74549	2390	3.3%	431	-9342	-104.8%	148667	-4562	-3.0%	1.3566	1.3584
2013/11/19	81070	-5311	-6.1%	72159	7181	11.1%	-8911	-12492	-58.4%	153229	1870	1.2%	1.3535	1.3549
2013/11/12	86381	-16952	-16.4%	64978	-5212	-7.4%	-21403	-11740	-35.4%	151359	-22164	-12.8%	1.3435	1.3490
2013/11/05	103333	-32721	-24.1%	70190	4753	7.3%	-33143	-37474	-53.1%	173523	-27968	-13.9%	1.3472	1.3359
2013/10/29	136054	-1007	-0.7%	65437	810	1.3%	-70617	-1817	-2.5%	201491	-197	-0.1%	1.3747	1.3484
2013/10/22	137061	15734	13.0%	64627	3674	6.0%	-72434	12060	20.0%	201688	19408	10.6%	1.3777	1.3807
2013/10/15	121327	-5974	-4.7%	60953	2335	4.0%	-60374	-8309	-12.1%	182280	-3639	-2.0%	1.3525	1.3684
2013/10/08	127301	-1279	-1.0%	58618	-1686	-2.8%	-68683	407	0.6%	185919	-2965	-1.6%	1.3573	1.3551
2013/10/01	128580	-1282	-1.0%	60304	-3714	-5.8%	-68276	2432	3.7%	188884	-4996	-2.6%	1.3523	1.3553
2013/09/24	129862	28899	28.6%	64018	-5038	-7.3%	-65844	33937	106.4%	193880	23861	14.0%	1.3471	1.3521
2013/09/17	100963	18191	22.0%	69056	-1020	-1.5%	-31907	19211	151.3%	170019	17171	11.2%	1.3357	1.3520
2013/09/10	82772	-15817	-16.0%	70076	-5775	-7.6%	-12696	-10042	-44.2%	152848	-21592	-12.4%	1.3265	1.3302
2013/09/03	98589	-15003	-13.2%	75851	2340	3.2%	-22738	-17343	-43.3%	174440	-12663	-6.8%	1.3166	1.3175
2013/08/27	113592	500	0.4%	73511	-2835	-3.7%	-40081	3335	9.1%	187103	-2335	-1.2%	1.3389	1.3216
2013/08/20	113092	23108	25.7%	76346	2419	3.3%	-36746	20689	128.8%	189438	25527	15.6%	1.3418	1.3384
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			95425			51621			139229			1.3082	1.3218

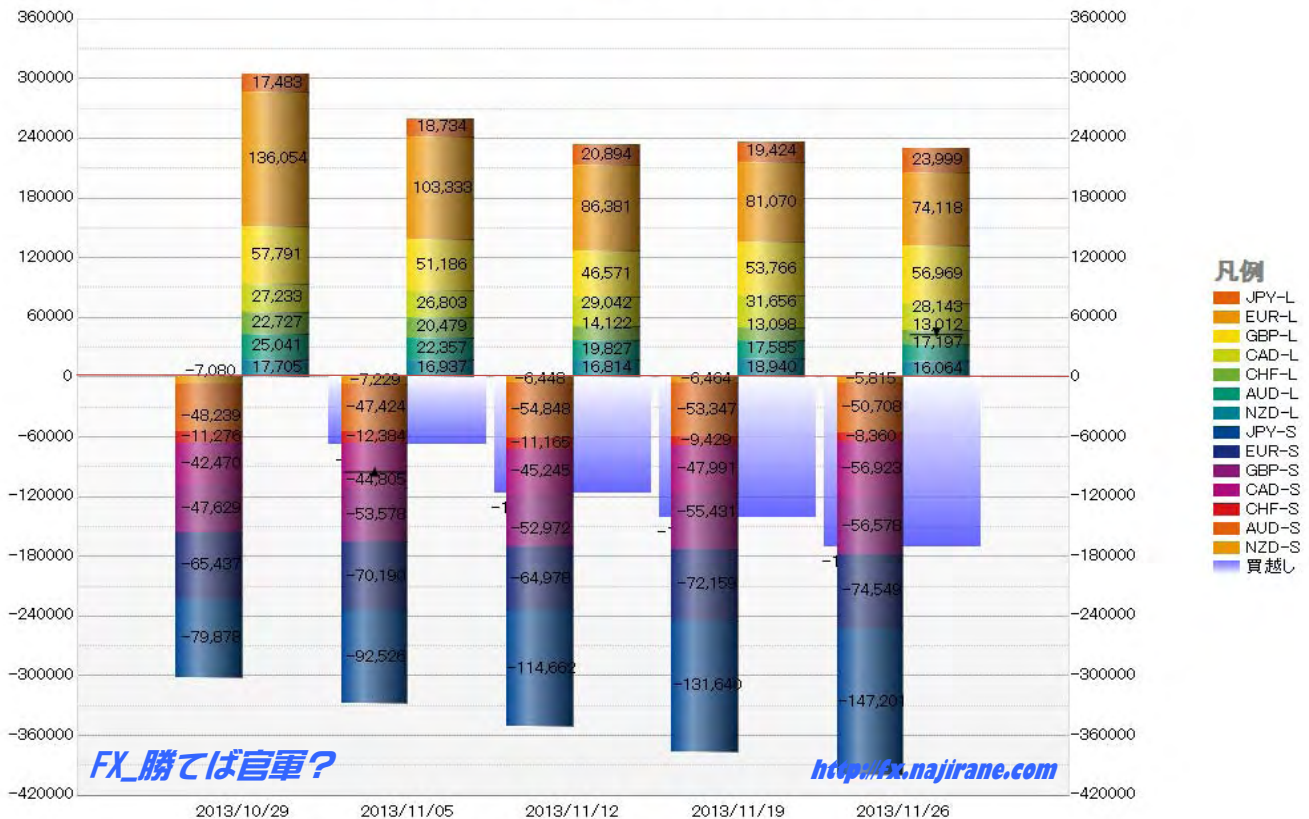
**EURO FX - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS**

— 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)



	2013/10/29			2013/11/05			2013/11/12			2013/11/19			2013/11/26		
	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	17483	79878	62395	18734	92526	73792	20894	114662	93768	19424	131640	112216	23999	147201	123202
	前週比 枚数増減 (枚)			1251	12648	11397	2160	22136	19976	-1470	16978	18448	4575	15561	10986
	前週比 枚数増減 (%)			7.16%	15.83%	18.27%	11.53%	23.92%	27.07%	-7.04%	14.81%	19.67%	23.55%	11.82%	9.79%
EUR	136054	65437	-70617	103333	70190	-33143	86381	64978	-21403	81070	72159	-8911	74118	74549	431
	前週比 枚数増減 (枚)			-32721	4753	37474	-16952	-5212	11740	-5311	7181	12492	-6952	2390	9342
	前週比 枚数増減 (%)			-24.05%	7.26%	-53.07%	-16.41%	-7.43%	-35.42%	-6.15%	11.05%	-58.37%	-8.58%	3.31%	-104.84%
GBP	57791	47629	-10162	51186	53578	2392	46571	52972	6401	53766	55431	1665	56969	56578	-391
	前週比 枚数増減 (枚)			-6605	5949	12554	-4615	-606	4009	7195	2459	-4736	3203	1147	-2056
	前週比 枚数増減 (%)			-11.43%	12.49%	-123.54%	-9.02%	-1.13%	167.60%	15.45%	4.64%	-73.99%	5.96%	2.07%	-123.48%
AUD	25041	48239	23198	22357	47424	25067	19827	54848	35021	17585	53347	35762	17197	50708	33511
	前週比 枚数増減 (枚)			-2684	-815	1869	-2530	7424	9954	-2242	-1501	741	-388	-2639	-2251
	前週比 枚数増減 (%)			-10.72%	-1.69%	8.06%	-11.32%	15.65%	39.71%	-11.31%	-2.74%	2.12%	-2.21%	-4.95%	-6.29%
CAD	27233	42470	15237	26803	44805	18002	29042	45245	16203	31656	47991	16335	28143	56923	28780
	前週比 枚数増減 (枚)			-430	2335	2765	2239	440	-1799	2614	2746	132	-3513	8932	12445
	前週比 枚数増減 (%)			-1.58%	5.50%	18.15%	8.35%	0.98%	-9.99%	9.00%	6.07%	0.81%	-11.10%	18.61%	76.19%
CHF	22727	11276	-11451	20479	12384	-8095	14122	11165	-2957	13098	9429	-3669	13012	8360	-4652
	前週比 枚数増減 (枚)			-2248	1108	3356	-6357	-1219	5138	-1024	-1736	-712	-86	-1069	-983
	前週比 枚数増減 (%)			-9.89%	9.83%	-29.31%	-31.04%	-9.84%	-63.47%	-7.25%	-15.55%	24.08%	-0.66%	-11.34%	26.79%
NZD	17705	7080	-10625	16937	7229	-9708	16814	6448	-10366	18940	6464	-12476	16064	5815	-10249
	前週比 枚数増減 (枚)			-768	149	917	-123	-781	-658	2126	16	-2110	-2876	-649	2227
	前週比 枚数増減 (%)			-4.34%	2.10%	-8.63%	-0.73%	-10.80%	6.78%	12.64%	0.25%	20.36%	-15.18%	-10.04%	-17.85%
MXN	27735	22839	-4896	29474	24294	-5180	32613	25597	-7016	40564	31025	-9539	38508	26045	-12463
	前週比 枚数増減 (枚)			1739	1455	-284	3139	1303	-1836	7951	5428	-2523	-2056	-4980	-2924
	前週比 枚数増減 (%)			6.27%	6.37%	5.80%	10.65%	5.36%	35.44%	24.38%	21.21%	35.96%	-5.07%	-16.05%	30.65%
Total All 8	331769	324848	-6921	289303	352430	63127	266264	375915	109651	276103	407486	131383	268010	426179	158169
	前週比 枚数増減 (枚)			-42466	27582	70048	-23039	23485	46524	9839	31571	21732	-8093	18693	26786
	前週比 枚数増減 (%)			-12.80%	8.49%	-1012.11%	-7.96%	6.66%	73.70%	3.70%	8.40%	19.82%	-2.93%	4.59%	20.39%
Total 7 (MXN除く)	304034	302009	-2025	259829	328136	68307	233651	350318	116667	235539	376461	140922	229502	400134	170632
	前週比 枚数増減 (枚)			-44205	26127	70332	-26178	22182	48360	1888	26143	24255	-6037	23673	29710
	前週比 枚数増減 (%)			-14.5%	8.7%	-3473.2%	-10.1%	6.8%	70.8%	0.8%	7.5%	20.8%	-2.6%	6.3%	21.1%

直近5週 CFTC IMM主要7通貨の構成

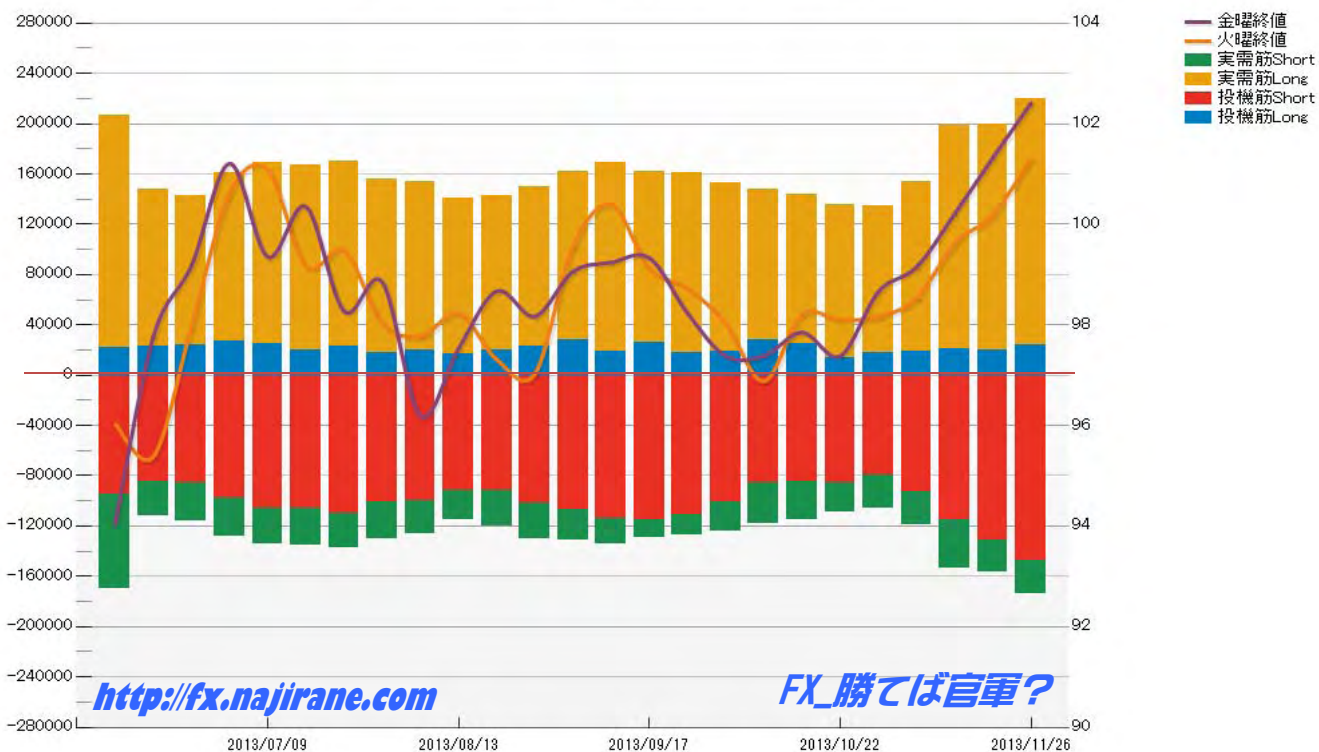


JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS

Code-097741
2013/11/29 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
2013/11/26	23999	147201	123202	171200	195667	27088	-168579	222755	219666	174289	-45377	393955	101.30	102.41
2013/11/19	19424	131640	112216	151064	180482	25160	-155322	205642	199906	156800	-43106	356706	100.19	101.32
2013/11/12	20894	114662	93768	135556	177348	39451	-137897	216799	198242	154113	-44129	352355	99.62	100.21
2013/11/05	18734	92526	73792	111260	135153	26248	-108905	161401	153887	118774	-35113	272661	98.53	99.15
2013/10/29	17483	79878	62395	97361	117588	26071	-91517	143659	135071	105949	-29122	241020	98.16	98.66
2013/10/22	13928	85730	71802	99658	121556	22992	-98564	144548	135484	108722	-26762	244206	98.10	97.38
2013/10/15	25392	84658	59266	110050	118174	30699	-87475	148873	143566	115357	-28209	258923	98.20	97.85
2013/10/08	28165	85262	57097	113427	119861	33058	-86803	152919	148026	118320	-29706	266346	96.88	98.55
2013/10/01	18634	100958	82324	119592	134090	23302	-110788	157392	152724	124260	-28464	276984	98.02	97.45
2013/09/24	18173	110991	92818	129164	142849	16193	-126656	159042	161022	127184	-33838	288206	98.73	98.23
2013/09/17	26088	114882	88794	140970	136389	14059	-122330	150448	162477	128941	-33536	291418	99.12	99.33
2013/09/10	18854	113920	95066	132774	150685	20449	-130236	171134	169539	134369	-35170	303908	100.39	99.24
2013/09/03	27665	107426	79761	135091	134526	24138	-110388	158664	162191	131564	-30627	293755	99.56	99.06
2013/08/27	23396	101749	78353	125145	126655	28903	-97752	155558	150051	130652	-19399	280703	97.03	98.17
2013/08/20	19720	91441	71721	111161	122724	28763	-93961	151487	142444	120204	-22240	262648	97.31	98.67
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

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



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

**Code-099741
2013/11/29 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
2013/11/26	74118	74549	431	148667	120631	99633	-20998	220264	194749	174182	-20567	368931	1.3566	1.3584
2013/11/19	81070	72159	-8911	153229	105889	95999	-9890	201888	186959	168158	-18801	355117	1.3535	1.3549
2013/11/12	86381	64978	-21403	151359	123297	122155	-1142	245452	209678	187133	-22545	396811	1.3435	1.3490
2013/11/05	103333	70190	-33143	173523	93269	124922	31653	218191	196602	195112	-1490	391714	1.3472	1.3359
2013/10/29	136054	65437	-70617	201491	87462	156340	68878	243802	223516	221777	-1739	445293	1.3747	1.3484
2013/10/22	137061	64627	-72434	201688	82406	153006	70600	235412	219467	217633	-1834	437100	1.3777	1.3807
2013/10/15	121327	60953	-60374	182280	84477	138835	54358	223312	205804	199788	-6016	405592	1.3525	1.3684
2013/10/08	127301	58618	-68683	185919	81614	147287	65673	228901	208915	205905	-3010	414820	1.3573	1.3551
2013/10/01	128580	60304	-68276	188884	73837	140700	66863	214537	202417	201004	-1413	403421	1.3523	1.3553
2013/09/24	129862	64018	-65844	193880	72759	138915	66156	211674	202621	202933	312	405554	1.3471	1.3521
2013/09/17	100963	69056	-31907	170019	73890	94356	20466	168246	174853	163412	-11441	338265	1.3357	1.3520
2013/09/10	82772	70076	-12696	152848	122829	123285	456	246114	205601	193361	-12240	398962	1.3265	1.3302
2013/09/03	98589	75851	-22738	174440	99298	107939	8641	207237	197887	183790	-14097	381677	1.3166	1.3175
2013/08/27	113592	73511	-40081	187103	78540	114408	35868	192948	192132	187919	-4213	380051	1.3389	1.3216
2013/08/20	113092	76346	-36746	189438	78210	109391	31181	187601	191302	185737	-5565	377039	1.3418	1.3384
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

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

