

JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE

Code-097741

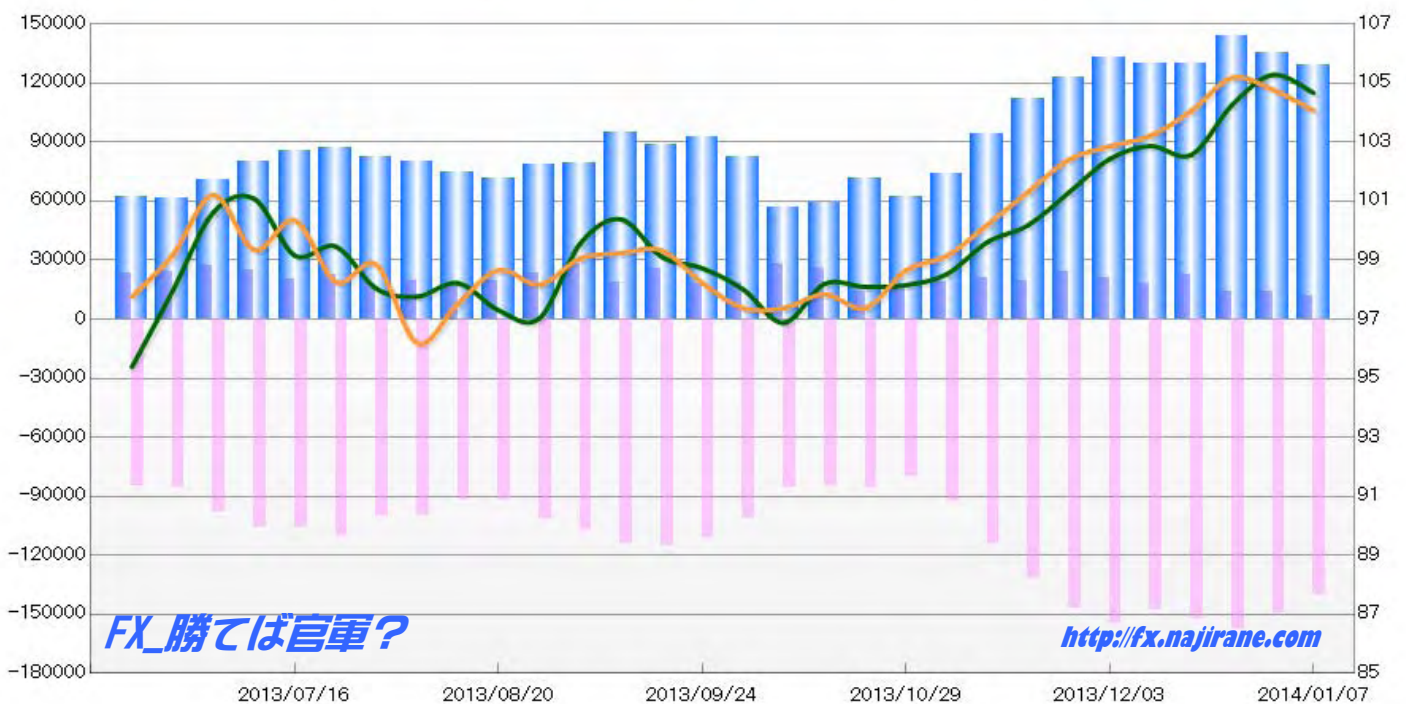
2013/07/16 ~ 2014/01/07

2014/01/10 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(%)		
2014/01/07	11340	-2934	-20.6%	140208	-9294	-6.2%	128868	-6360	-4.7%	151548	-12228	-7.5%	104.67	104.07
2013/12/31	14274	13	0.1%	149502	-8581	-5.4%	135228	-8594	-6.0%	163776	-8568	-5.0%	105.28	104.78
2013/12/24	14261	-7964	-35.8%	158083	5635	3.7%	143822	13599	10.4%	172344	-2329	-1.3%	104.26	105.18
2013/12/17	22225	4140	22.9%	152448	4652	3.1%	130223	512	0.4%	174673	8792	5.3%	102.57	104.06
2013/12/10	18085	-3205	-15.1%	147796	-6877	-4.4%	129711	-3672	-2.8%	165881	-10082	-5.7%	102.87	103.22
2013/12/03	21290	-2709	-11.3%	154673	7472	5.1%	133383	10181	8.3%	175963	4763	2.8%	102.43	102.86
2013/11/26	23999	4575	23.6%	147201	15561	11.8%	123202	10986	9.8%	171200	20136	13.3%	101.30	102.41
2013/11/19	19424	-1470	-7.0%	131640	16978	14.8%	112216	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			105982			85762			126202			99.16	100.35

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)



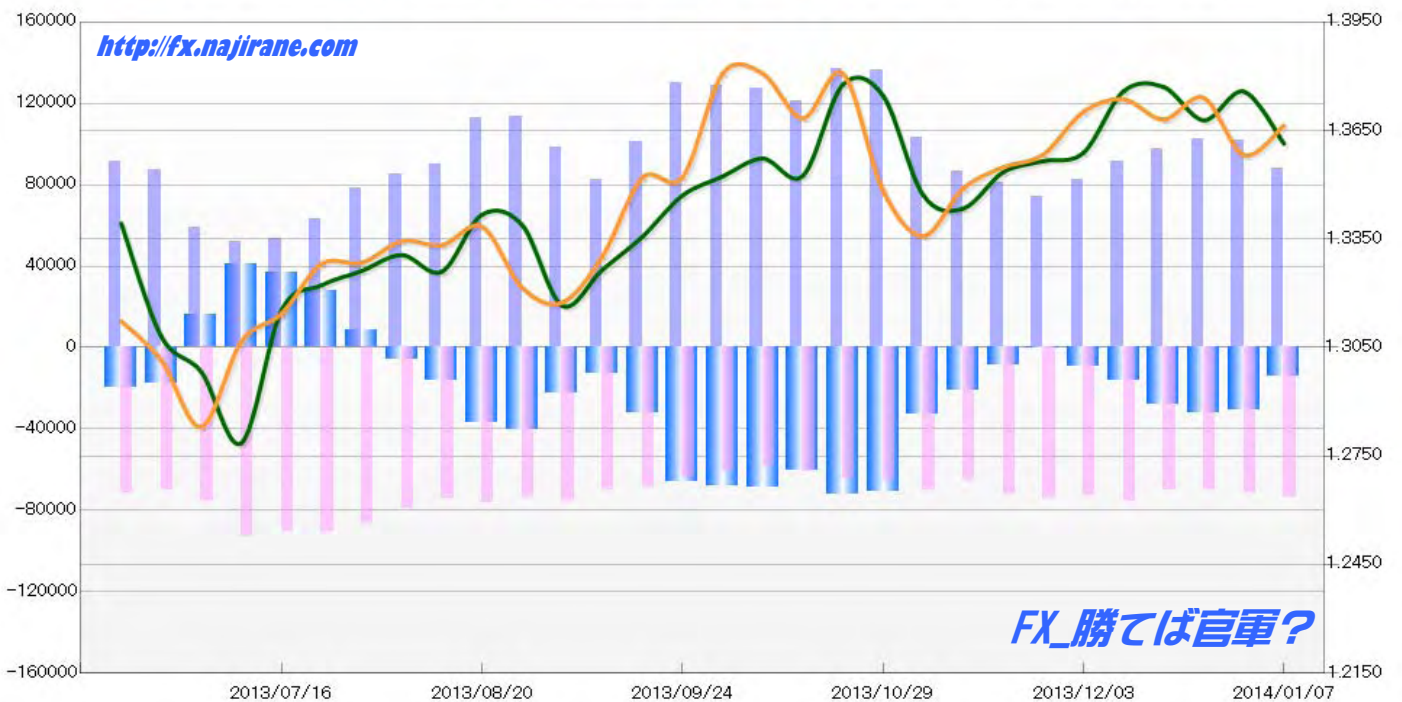
**EURO FX - CHICAGO MERCANTILE EXCHANGE**  
**2013/07/16 ~ 2014/01/07**

**Code-099741**  
**2014/01/10 NYクロース時公表値**

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	
2014/01/07	88119	-13797	-13.5%	73621	2294	3.2%	-14498	-16091	-52.6%	161740	-11503	-6.6%	1.3614	1.3664
2013/12/31	101916	-546	-0.5%	71327	1037	1.5%	-30589	-1583	-4.9%	173243	491	0.3%	1.3758	1.3582
2013/12/24	102462	4682	4.8%	70290	433	0.6%	-32172	4249	15.2%	172752	5115	3.1%	1.3679	1.3740
2013/12/17	97780	6111	6.7%	69857	-5882	-7.8%	-27923	11993	75.3%	167637	229	0.1%	1.3771	1.3681
2013/12/10	91669	9439	11.5%	75739	2821	3.9%	-15930	6618	71.1%	167408	12260	7.9%	1.3759	1.3737
2013/12/03	82230	8112	10.9%	72918	-1631	-2.2%	-9312	-9743	-2260.6%	155148	6481	4.4%	1.3589	1.3702
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			90393			37165			143621			1.3153	1.3144

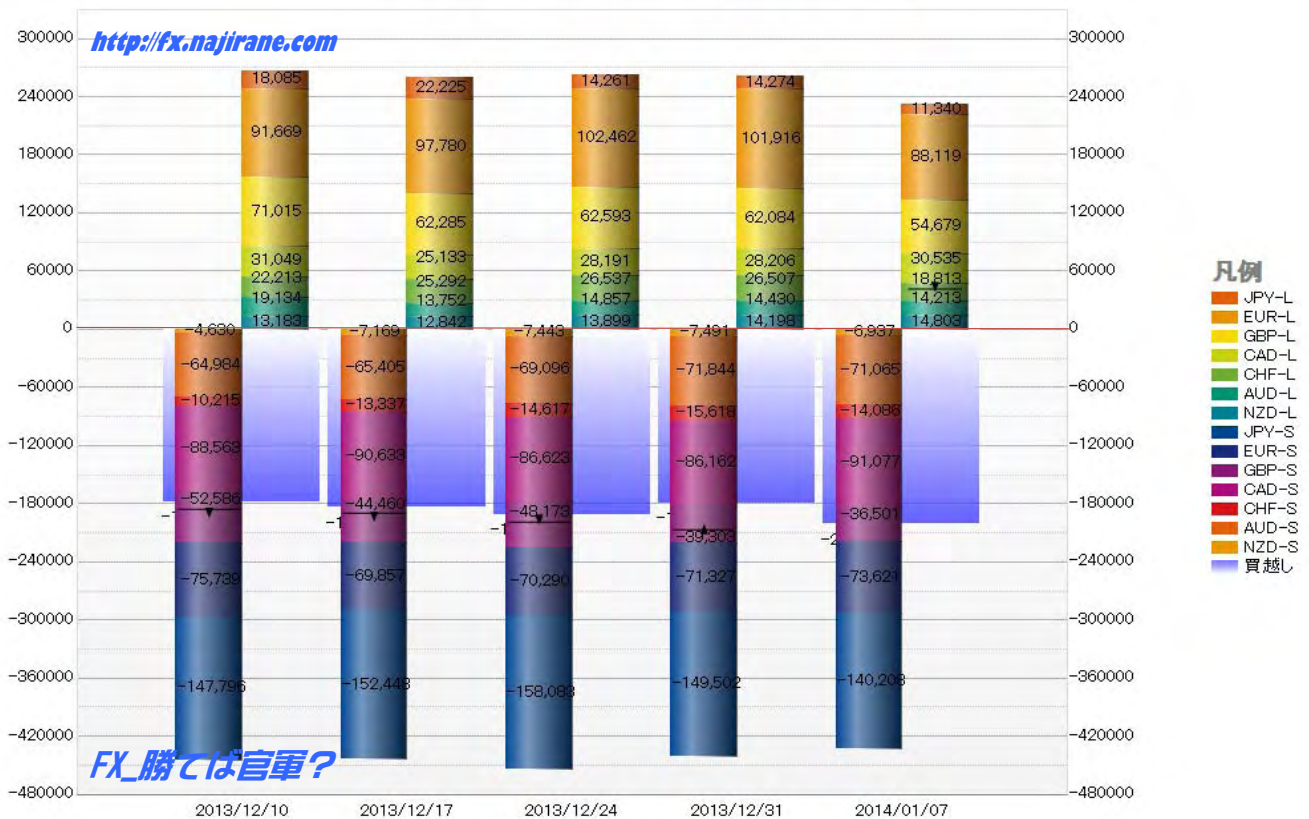
**EURO FX - CHICAGO MERCANTILE EXCHANGE**  
**FUTURES ONLY POSITIONS**

— 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)



	2013/12/10			2013/12/17			2013/12/24			2013/12/31			2014/01/07		
	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	18085	147796	129711	22225	152448	130223	14261	158083	143822	14274	149502	135228	11340	140208	128868
	前週比 枚数増減 (枚)			4140	4652	512	-7964	5635	13599	13	-8581	-8594	-2934	-9294	-6360
	前週比 枚数増減 (%)			22.89%	3.15%	0.39%	-35.83%	3.70%	10.44%	0.09%	-5.43%	-5.98%	-20.55%	-6.22%	-4.70%
EUR	91669	75739	-15930	97780	69857	-27923	102462	70290	-32172	101916	71327	-30589	88119	73621	-14498
	前週比 枚数増減 (枚)			6111	-5882	-11993	4682	433	-4249	-546	1037	1583	-13797	2294	16091
	前週比 枚数増減 (%)			6.67%	-7.77%	75.29%	4.79%	0.62%	15.22%	-0.53%	1.48%	-4.92%	-13.54%	3.22%	-52.60%
GBP	71015	52586	-18429	62285	44460	-17825	62593	48173	-14420	62084	39303	-22781	54679	36501	-18178
	前週比 枚数増減 (枚)			-8730	-8126	604	308	3713	3405	-509	-8870	-8361	-7405	-2802	4603
	前週比 枚数増減 (%)			-12.29%	-15.45%	-3.28%	0.49%	8.35%	-19.10%	-0.81%	-18.41%	57.98%	-11.93%	-7.13%	-20.21%
AUD	19134	64984	45850	13752	65405	51653	14857	69096	54239	14430	71844	57414	14213	71065	56852
	前週比 枚数増減 (枚)			-5382	421	5803	1105	3691	2586	-427	2748	3175	-217	-779	-562
	前週比 枚数増減 (%)			-28.13%	0.65%	12.66%	8.04%	5.64%	5.01%	-2.87%	3.98%	5.85%	-1.50%	-1.08%	-0.98%
CAD	31049	88563	57514	25133	90633	65500	28191	86623	58432	28206	86162	57956	30535	91077	60542
	前週比 枚数増減 (枚)			-5916	2070	7986	3058	-4010	-7068	15	-461	-476	2329	4915	2586
	前週比 枚数増減 (%)			-19.05%	2.34%	13.89%	12.17%	-4.42%	-10.79%	0.05%	-0.53%	-0.81%	8.26%	5.70%	4.46%
CHF	22213	10215	-11998	25292	13337	-11955	26537	14617	-11920	26507	15618	-10889	18813	14086	-4727
	前週比 枚数増減 (枚)			3079	3122	43	1245	1280	35	-30	1001	1031	-7694	-1532	6162
	前週比 枚数増減 (%)			13.86%	30.56%	-0.36%	4.92%	9.60%	-0.29%	-0.11%	6.85%	-8.65%	-29.03%	-9.81%	-56.59%
NZD	13183	4630	-8553	12842	7169	-5673	13899	7443	-6456	14198	7491	-6707	14803	6937	-7866
	前週比 枚数増減 (枚)			-341	2539	2880	1057	274	-783	299	48	-251	605	-554	-1159
	前週比 枚数増減 (%)			-2.59%	54.84%	-33.67%	8.23%	3.82%	13.80%	2.15%	0.64%	3.89%	4.26%	-7.40%	17.28%
MXN	39952	17422	-22530	40410	24760	-15650	47206	27028	-20178	37874	22269	-15605	38449	20842	-17607
	前週比 枚数増減 (枚)			458	7338	6880	6796	2268	-4528	-9332	-4759	4573	575	-1427	-2002
	前週比 枚数増減 (%)			1.15%	42.12%	-30.54%	16.82%	9.16%	28.93%	-19.77%	-17.61%	-22.66%	1.52%	-6.41%	12.83%
Total All 8	306300	461935	155635	299719	468069	168350	310006	481353	171347	299489	463516	164027	270951	454337	183386
	前週比 枚数増減 (枚)			-6581	6134	12715	10287	13284	2997	-10517	-17837	-7320	-28538	-9179	19359
	前週比 枚数増減 (%)			-2.15%	1.33%	8.17%	3.43%	2.84%	1.78%	-3.39%	-3.71%	-4.27%	-9.53%	-1.98%	11.80%
Total 7 (MXN除く)	266348	444513	178165	259309	443309	184000	262800	454325	191525	261615	441247	179632	232502	433495	200993
	前週比 枚数増減 (枚)			-7039	-1204	5835	3491	11016	7525	-1185	-13078	-11893	-29113	-7752	21361
	前週比 枚数増減 (%)			-2.6%	-0.3%	3.3%	1.3%	2.5%	4.1%	-0.5%	-2.9%	-6.2%	-11.1%	-1.8%	11.9%

### 直近5週 CFTC IMM主要7通貨の構成



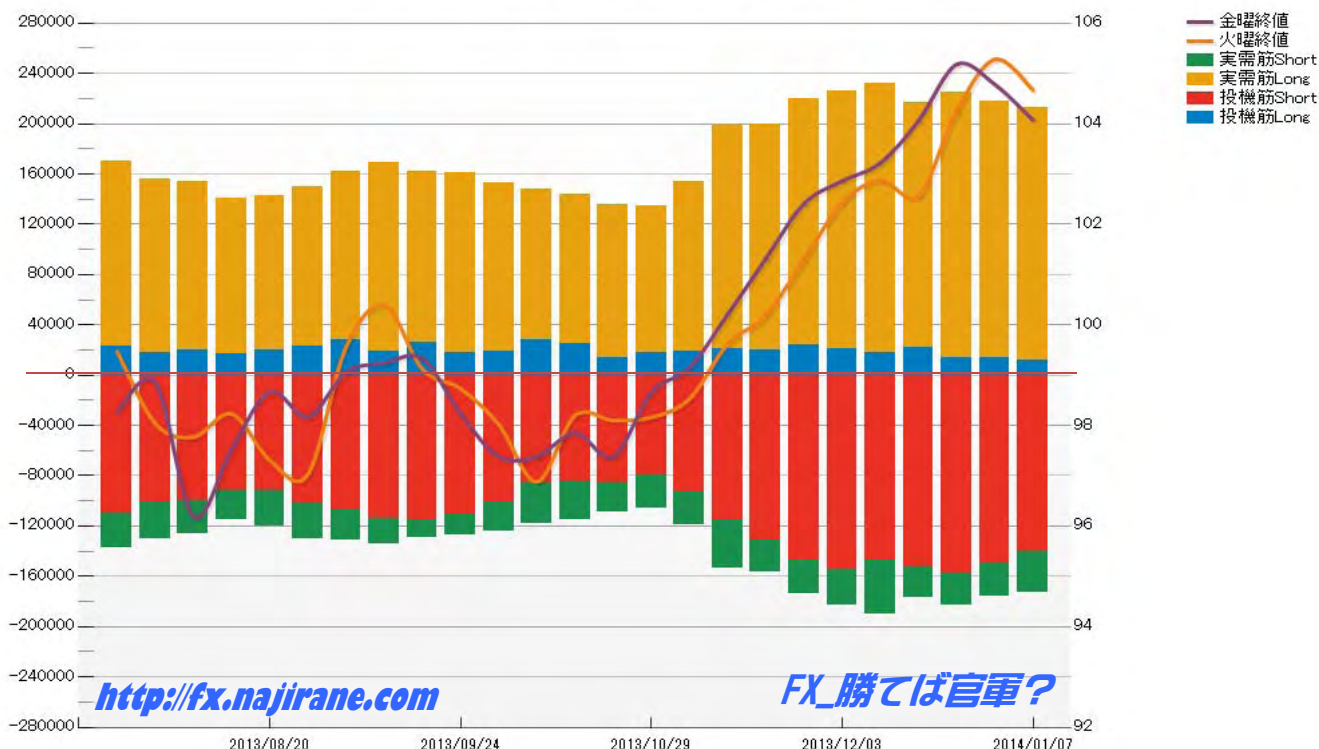


JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE  
FUTURES ONLY POSITIONS

Code-097741  
2014/01/10 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
2014/01/07	11340	140208	128868	151548	201400	32272	-169128	233672	212740	172480	-40260	385220	104.67	104.07
2013/12/31	14274	149502	135228	163776	203112	26914	-176198	230026	217386	176416	-40970	393802	105.28	104.78
2013/12/24	14261	158083	143822	172344	210400	25214	-185186	235614	224661	183297	-41364	407958	104.26	105.18
2013/12/17	22225	152448	130223	174673	194899	24816	-170083	219715	217124	177264	-39860	394388	102.57	104.06
2013/12/10	18085	147796	129711	165881	213744	42767	-170977	256511	231829	190563	-41266	422392	102.87	103.22
2013/12/03	21290	154673	133383	175963	205013	28324	-176689	233337	226303	182997	-43306	409300	102.43	102.86
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

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**EURO FX - CHICAGO MERCANTILE EXCHANGE  
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**Code-099741  
2014/01/10 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
2014/01/07	88119	73621	-14498	161740	105422	99143	-6279	204565	193541	172764	-20777	366305	1.3614	1.3664
2013/12/31	101916	71327	-30589	173243	88251	108680	20429	196931	190167	180007	-10160	370174	1.3758	1.3582
2013/12/24	102462	70290	-32172	172752	87272	106981	19709	194253	189734	177271	-12463	367005	1.3679	1.3740
2013/12/17	97780	69857	-27923	167637	83222	97675	14453	180897	181002	167532	-13470	348534	1.3771	1.3681
2013/12/10	91669	75739	-15930	167408	152652	149951	-2701	302603	244321	225690	-18631	470011	1.3759	1.3737
2013/12/03	82230	72918	-9312	155148	120205	109636	-10569	229841	202435	182554	-19881	384989	1.3589	1.3702
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

**EURO FX - CHICAGO MERCANTILE EXCHANGE  
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