

JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE

Code-097741

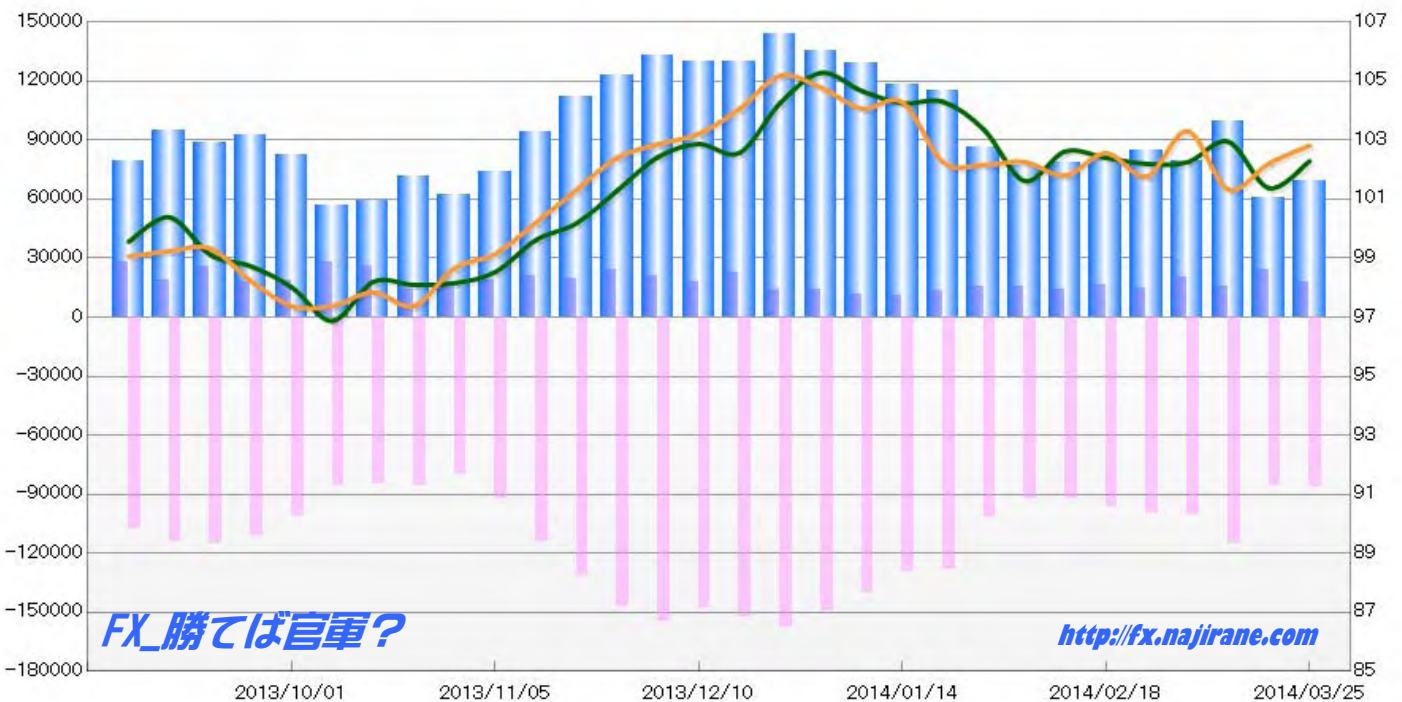
2013/10/01 ~ 2014/03/25

2014/03/28 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(%)		
2014/03/25	17600	-6544	-27.1%	86487	1244	1.5%	68887	7788	12.7%	104087	-5300	-4.8%	102.29	102.82
2014/03/18	24144	8418	53.5%	85243	-29839	-25.9%	61099	-38257	-38.5%	109387	-21421	-16.4%	101.38	102.21
2014/03/11	15726	-4681	-22.9%	115082	14966	14.9%	99356	19647	24.6%	130808	10285	8.5%	102.95	101.33
2014/03/04	20407	5680	38.6%	100116	299	0.3%	79709	-5381	-6.3%	120523	5979	5.2%	102.25	103.30
2014/02/25	14727	-2009	-12.0%	99817	3297	3.4%	85090	5306	6.7%	114544	1288	1.1%	102.20	101.77
2014/02/18	16736	3050	22.3%	96520	4048	4.4%	79784	998	1.3%	113256	7098	6.7%	102.40	102.56
2014/02/11	13686	-2210	-13.9%	92472	-253	-0.3%	78786	1957	2.5%	106158	-2463	-2.3%	102.62	101.80
2014/02/04	15896	-81	-0.5%	92725	-9444	-9.2%	76829	-9363	-10.9%	108621	-9525	-8.1%	101.62	102.26
2014/01/28	15977	2849	21.7%	102169	-25920	-20.2%	86192	-28769	-25.0%	118146	-23071	-16.3%	103.36	102.16
2014/01/21	13128	2374	22.1%	128089	-731	-0.6%	114961	-3105	-2.6%	141217	1643	1.2%	104.30	102.25
2014/01/14	10754	-586	-5.2%	128820	-11388	-8.1%	118066	-10802	-8.4%	139574	-11974	-7.9%	104.25	104.28
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			100958			82324			119592			98.02	97.45

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)



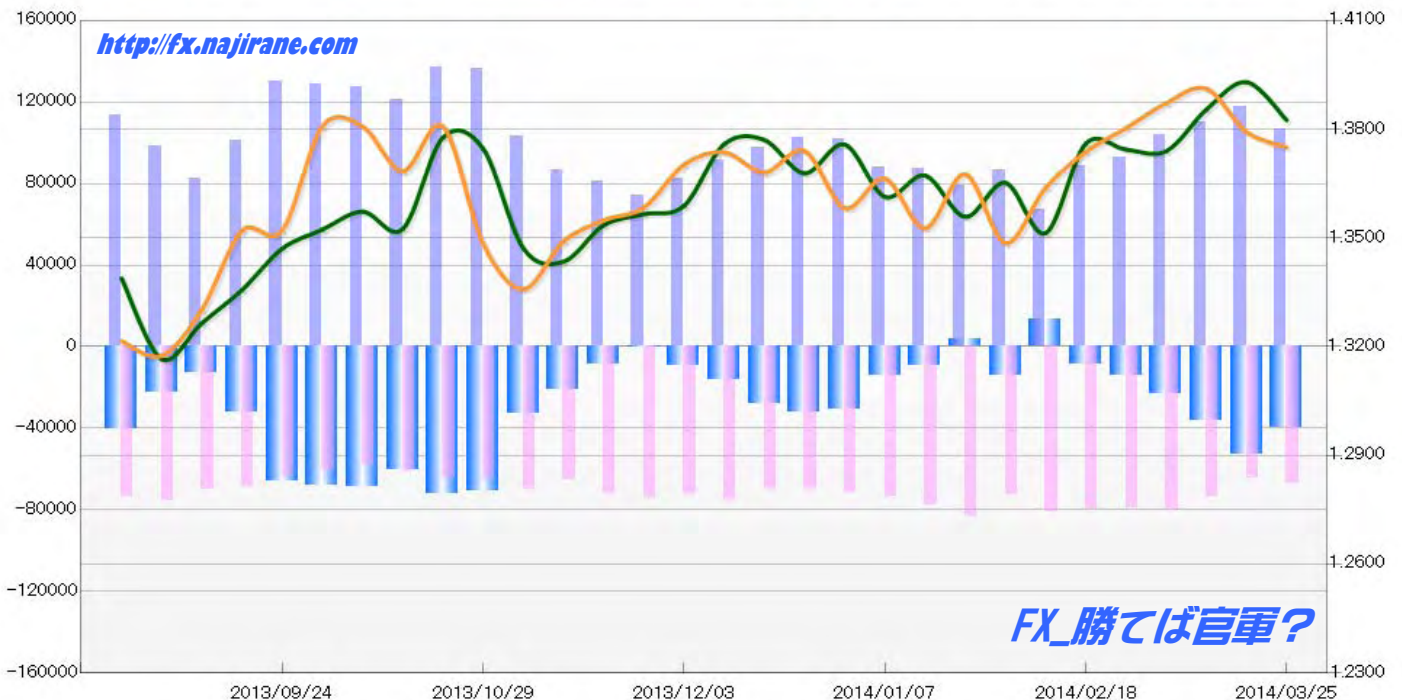
**EURO FX - CHICAGO MERCANTILE EXCHANGE**  
**2013/10/01 ~ 2014/03/25**

Code-099741  
 2014/03/28 NYクロス時公表値

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						
2014/03/25	106914	-10905	-9.3%	67280	2452	3.8%	-39634	-13357	-25.2%	174194	-8453	-4.6%	1.3825	1.3750
2014/03/18	117819	7716	7.0%	64828	-8890	-12.1%	-52991	16606	45.6%	182647	-1174	-0.6%	1.3930	1.3793
2014/03/11	110103	6235	6.0%	73718	-6698	-8.3%	-36385	12933	55.1%	183821	-463	-0.3%	1.3854	1.3912
2014/03/04	103868	10865	11.7%	80416	1313	1.7%	-23452	9552	68.7%	184284	12178	7.1%	1.3740	1.3872
2014/02/25	93003	4369	4.9%	79103	-932	-1.2%	-13900	5301	61.6%	172106	3437	2.0%	1.3744	1.3803
2014/02/18	88634	13586	18.1%	80035	-1942	-2.4%	-8599	-15528	-224.1%	168669	11644	7.4%	1.3760	1.3737
2014/02/11	75048	7434	11.0%	81977	753	0.9%	6929	-6681	-49.1%	157025	8187	5.5%	1.3637	1.3698
2014/02/04	67614	-19349	-22.2%	81224	8608	11.9%	13610	-27957	-194.9%	148838	-10741	-6.7%	1.3514	1.3638
2014/01/28	86963	7642	9.6%	72616	-10477	-12.6%	-14347	-18119	-480.4%	159579	-2835	-1.7%	1.3652	1.3486
2014/01/21	79321	-7738	-8.9%	83093	5280	6.8%	3772	-13018	-140.8%	162414	-2458	-1.5%	1.3559	1.3676
2014/01/14	87059	-1060	-1.2%	77813	4192	5.7%	-9246	-5252	-36.2%	164872	3132	1.9%	1.3672	1.3527
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			60304			-68276			188884			1.3523	1.3553

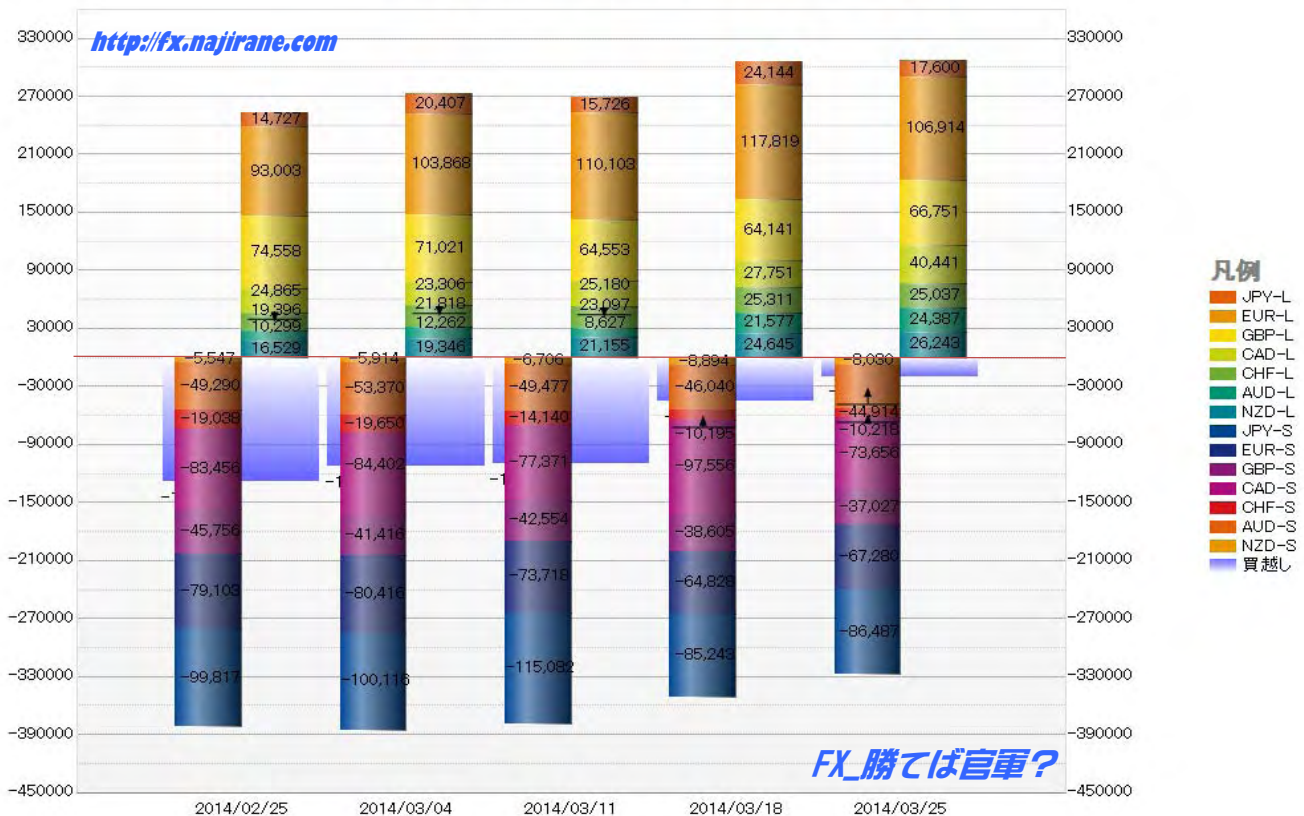
**EURO FX - CHICAGO MERCANTILE EXCHANGE**  
**FUTURES ONLY POSITIONS**

— 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)



	2014/02/25			2014/03/04			2014/03/11			2014/03/18			2014/03/25		
	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	14727	99817	85090	20407	100116	79709	15726	115082	99356	24144	85243	61099	17600	86487	68887
	前週比 枚数増減 (枚)			5680	299	-5381	-4681	14966	19647	8418	-29839	-38257	-6544	1244	7788
	前週比 枚数増減 (%)			38.57%	0.30%	-6.32%	-22.94%	14.95%	24.65%	53.53%	-25.93%	-38.50%	-27.10%	1.46%	12.75%
EUR	93003	79103	-13900	103868	80416	-23452	110103	73718	-36385	117819	64828	-52991	106914	67280	-39634
	前週比 枚数増減 (枚)			10865	1313	-9552	6235	-6698	-12933	7716	-8890	-16606	-10905	2452	13357
	前週比 枚数増減 (%)			11.68%	1.66%	68.72%	6.00%	-8.33%	55.15%	7.01%	-12.06%	45.64%	-9.26%	3.78%	-25.21%
GBP	74558	45756	-28802	71021	41416	-29605	64553	42554	-21999	64141	38605	-25536	66751	37027	-29724
	前週比 枚数増減 (枚)			-3537	-4340	-803	-6468	1138	7606	-412	-3949	-3537	2610	-1578	-4188
	前週比 枚数増減 (%)			-4.74%	-9.49%	2.79%	-9.11%	2.75%	-25.69%	-0.64%	-9.28%	16.08%	4.07%	-4.09%	16.40%
AUD	10299	49290	38991	12262	53370	41108	8627	49477	40850	21577	46040	24463	24387	44914	20527
	前週比 枚数増減 (枚)			1963	4080	2117	-3635	-3893	-258	12950	-3437	-16387	2810	-1126	-3936
	前週比 枚数増減 (%)			19.06%	8.28%	5.43%	-29.64%	-7.29%	-0.63%	150.11%	-6.95%	-40.12%	13.02%	-2.45%	-16.09%
CAD	24865	83456	58591	23306	84402	61096	25180	77371	52191	27751	97556	69805	40441	73656	33215
	前週比 枚数増減 (枚)			-1559	946	2505	1874	-7031	-8905	2571	20185	17614	12690	-23900	-36590
	前週比 枚数増減 (%)			-6.27%	1.13%	4.28%	8.04%	-8.33%	-14.58%	10.21%	26.09%	33.75%	45.73%	-24.50%	-52.42%
CHF	19396	19038	-358	21818	19650	-2168	23097	14140	-8957	25311	10195	-15116	25037	10218	-14819
	前週比 枚数増減 (枚)			2422	612	-1810	1279	-5510	-6789	2214	-3945	-6159	-274	23	297
	前週比 枚数増減 (%)			12.49%	3.21%	505.59%	5.86%	-28.04%	313.15%	9.59%	-27.90%	68.76%	-1.08%	0.23%	-1.96%
NZD	16529	5547	-10982	19346	5914	-13432	21155	6706	-14449	24645	8894	-15751	26243	8030	-18213
	前週比 枚数増減 (枚)			2817	367	-2450	1809	792	-1017	3490	2188	-1302	1598	-864	-2462
	前週比 枚数増減 (%)			17.04%	6.62%	22.31%	9.35%	13.39%	7.57%	16.50%	32.63%	9.01%	6.48%	-9.71%	15.63%
MXN	9971	31540	21569	8230	28980	20750	12739	20986	8247	19320	20590	1270	22769	24423	1654
	前週比 枚数増減 (枚)			-1741	-2560	-819	4509	-7994	-12503	6581	-396	-6977	3449	3833	384
	前週比 枚数増減 (%)			-17.46%	-8.12%	-3.80%	54.79%	-27.58%	-60.26%	51.66%	-1.89%	-84.60%	17.85%	18.62%	30.24%
Total All 8	263348	413547	150199	280258	414264	134006	281180	400034	118854	324708	371951	47243	330142	352035	21893
	前週比 枚数増減 (枚)			16910	717	-16193	922	-14230	-15152	43528	-28083	-71611	5434	-19916	-25350
	前週比 枚数増減 (%)			6.42%	0.17%	-10.78%	0.33%	-3.44%	-11.31%	15.48%	-7.02%	-60.25%	1.67%	-5.35%	-53.66%
Total 7 (MXN除く)	253377	382007	128630	272028	385284	113256	268441	379048	110607	305388	351361	45973	307373	327612	20239
	前週比 枚数増減 (枚)			18651	3277	-15374	-3587	-6236	-2649	36947	-27687	-64634	1985	-23749	-25734
	前週比 枚数増減 (%)			7.4%	0.9%	-12.0%	-1.3%	-1.6%	-2.3%	13.8%	-7.3%	-58.4%	0.6%	-6.8%	-56.0%

### 直近5週 CFTC IMM主要7通貨の構成

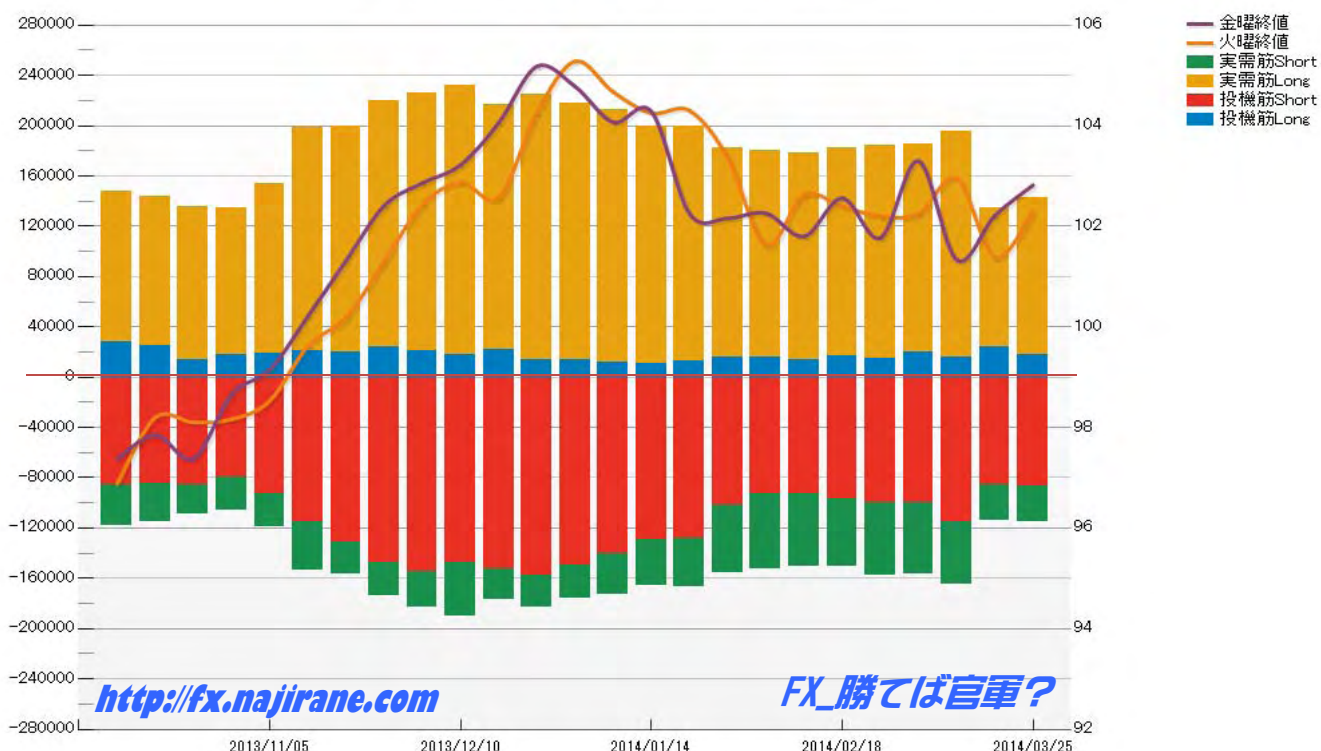


JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE  
FUTURES ONLY POSITIONS

Code-097741  
2014/03/28 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
2014/03/25	17600	86487	68887	104087	125024	28119	-96905	153143	142624	114606	-28018	257230	102.29	102.82
2014/03/18	24144	85243	61099	109387	110724	29093	-81631	139817	134868	114336	-20532	249204	101.38	102.21
2014/03/11	15726	115082	99356	130808	179595	49844	-129751	229439	195321	164926	-30395	360247	102.95	101.33
2014/03/04	20407	100116	79709	120523	164751	56091	-108660	220842	185158	156207	-28951	341365	102.25	103.30
2014/02/25	14727	99817	85090	114544	169868	58021	-111847	227889	184595	157838	-26757	342433	102.20	101.77
2014/02/18	16736	96520	79784	113256	165294	54209	-111085	219503	182030	150729	-31301	332759	102.40	102.56
2014/02/11	13686	92472	78786	106158	164935	57951	-106984	222886	178621	150423	-28198	329044	102.62	101.80
2014/02/04	15896	92725	76829	108621	164538	59479	-105059	224017	180434	152204	-28230	332638	101.62	102.26
2014/01/28	15977	102169	86192	118146	166773	53084	-113689	219857	182750	155253	-27497	338003	103.36	102.16
2014/01/21	13128	128089	114961	141217	186273	38501	-147772	224774	199401	166590	-32811	365991	104.30	102.25
2014/01/14	10754	128820	118066	139574	188796	36492	-152304	225288	199550	165312	-34238	364862	104.25	104.28
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

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EURO FX - CHICAGO MERCANTILE EXCHANGE  
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2014/03/28 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
2014/03/25	106914	67280	-39634	174194	103755	126788	23033	230543	210669	194068	-16601	404737	1.3825	1.3750
2014/03/18	117819	64828	-52991	182647	91888	130331	38443	222219	209707	195159	-14548	404866	1.3930	1.3793
2014/03/11	110103	73718	-36385	183821	148565	170697	22132	319262	258668	244415	-14253	503083	1.3854	1.3912
2014/03/04	103868	80416	-23452	184284	144494	155241	10747	299735	248362	235657	-12705	484019	1.3740	1.3872
2014/02/25	93003	79103	-13900	172106	149693	149405	-288	299098	242696	228508	-14188	471204	1.3744	1.3803
2014/02/18	88634	80035	-8599	168669	149375	142788	-6587	292163	238009	222823	-15186	460832	1.3760	1.3737
2014/02/11	75048	81977	6929	157025	157239	131888	-25351	289127	232287	213865	-18422	446152	1.3637	1.3698
2014/02/04	67614	81224	13610	148838	160736	119781	-40955	280517	228350	201005	-27345	429355	1.3514	1.3638
2014/01/28	86963	72616	-14347	159579	126816	118340	-8476	245156	213779	190956	-22823	404735	1.3652	1.3486
2014/01/21	79321	83093	3772	162414	131073	96012	-35061	227085	210394	179105	-31289	389499	1.3559	1.3676
2014/01/14	87059	77813	-9246	164872	107883	98891	-8992	206774	194942	176704	-18238	371646	1.3672	1.3527
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

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

