

JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE

Code-097741

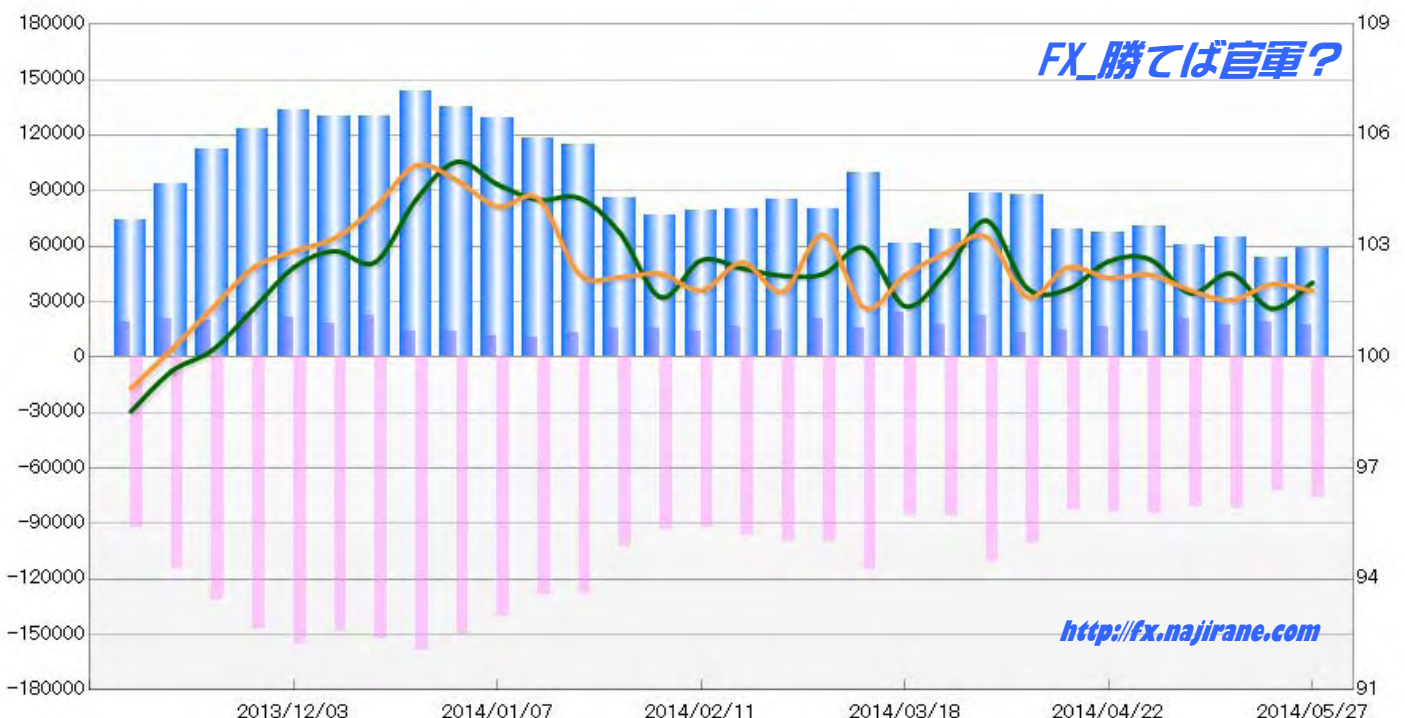
2013/12/03 ~ 2014/05/27

2014/05/30 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(%)		
2014/05/27	16999	-1682	-9.0%	76035	3567	4.9%	59036	5249	9.8%	93034	1885	2.1%	102.02	101.79
2014/05/20	18681	1210	6.9%	72468	-9710	-11.8%	53787	-10920	-16.9%	91149	-8500	-8.5%	101.31	101.97
2014/05/13	17471	-2910	-14.3%	82178	1069	1.3%	64707	3979	6.6%	99649	-1841	-1.8%	102.26	101.54
2014/05/06	20381	6535	47.2%	81109	-3089	-3.7%	60728	-9624	-13.7%	101490	3446	3.5%	101.73	101.81
2014/04/29	13846	-2718	-16.4%	84198	391	0.5%	70352	3109	4.6%	98044	-2327	-2.3%	102.65	102.23
2014/04/22	16564	2213	15.4%	83807	740	0.9%	67243	-1473	-2.1%	100371	2953	3.0%	102.59	102.14
2014/04/15	14351	1011	7.6%	83067	-17735	-17.6%	68716	-18746	-21.4%	97418	-16724	-14.7%	101.84	102.43
2014/04/08	13340	-8822	-39.8%	100802	-9998	-9.0%	87462	-1176	-1.3%	114142	-18820	-14.2%	101.86	101.63
2014/04/01	22162	4562	25.9%	110800	24313	28.1%	88638	19751	28.7%	132962	28875	27.7%	103.69	103.25
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			154673			133383			175963			102.43	102.86

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)



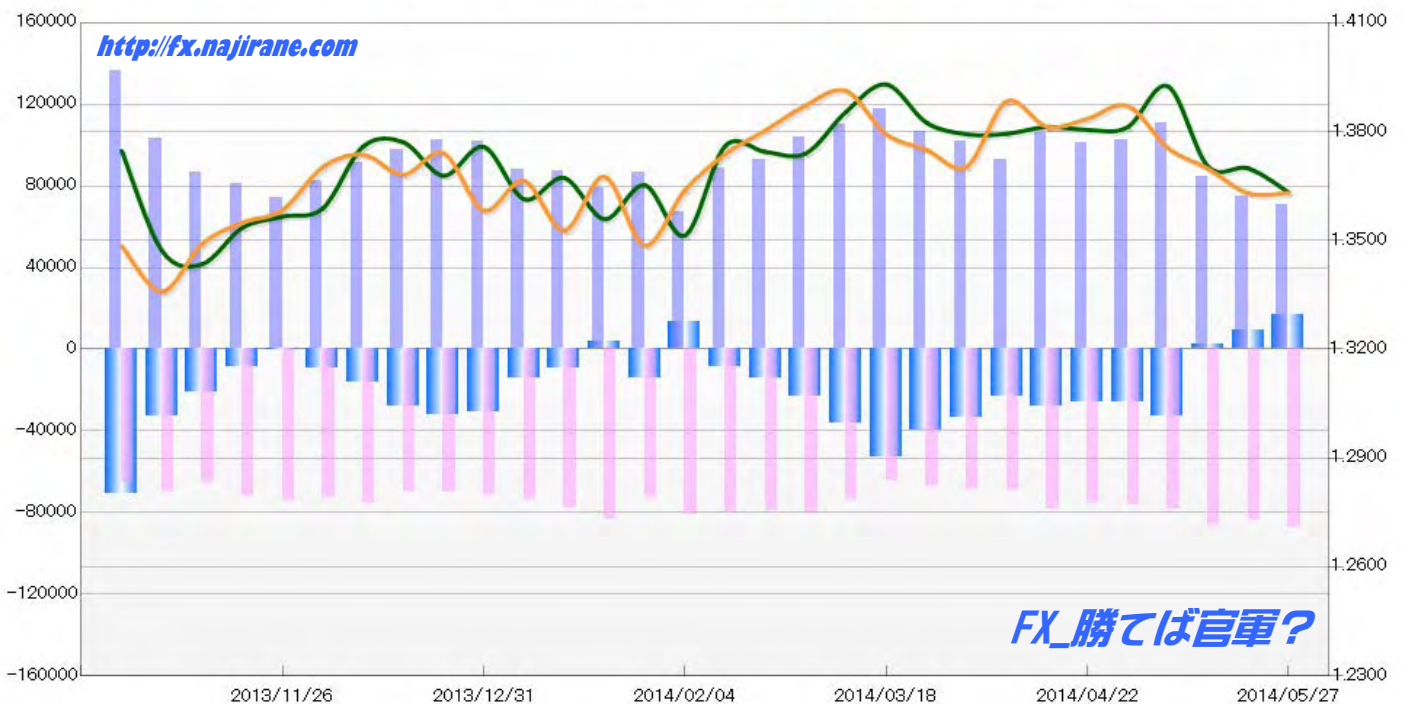
EURO FX - CHICAGO MERCANTILE EXCHANGE
2013/12/03 ~ 2014/05/27

Code-099741
 2014/05/30 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						
2014/05/27	70753	-4260	-5.7%	87386	3153	3.7%	16633	7413	80.4%	158139	-1107	-0.7%	1.3633	1.3631
2014/05/20	75013	-9370	-11.1%	84233	-2325	-2.7%	9220	7045	323.9%	159246	-11695	-6.8%	1.3699	1.3630
2014/05/13	84383	-26290	-23.8%	86558	8436	10.8%	2175	-34726	-106.7%	170941	-17854	-9.5%	1.3704	1.3698
2014/05/06	110673	8388	8.2%	78122	1571	2.1%	-32551	6817	26.5%	188795	9959	5.6%	1.3925	1.3755
2014/04/29	102285	1081	1.1%	76551	1121	1.5%	-25734	-40	-0.2%	178836	2202	1.2%	1.3812	1.3871
2014/04/22	101204	-5048	-4.8%	75430	-3134	-4.0%	-25774	-1914	-6.9%	176634	-8182	-4.4%	1.3805	1.3835
2014/04/15	106252	13617	14.7%	78564	9229	13.3%	-27688	4388	18.8%	184816	22846	14.1%	1.3813	1.3813
2014/04/08	92635	-9214	-9.0%	69335	724	1.1%	-23300	-9938	-29.9%	161970	-8490	-5.0%	1.3794	1.3883
2014/04/01	101849	-5065	-4.7%	68611	1331	2.0%	-33238	-6396	-16.1%	170460	-3734	-2.1%	1.3793	1.3703
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			72918			-9312			155148			1.3589	1.3702

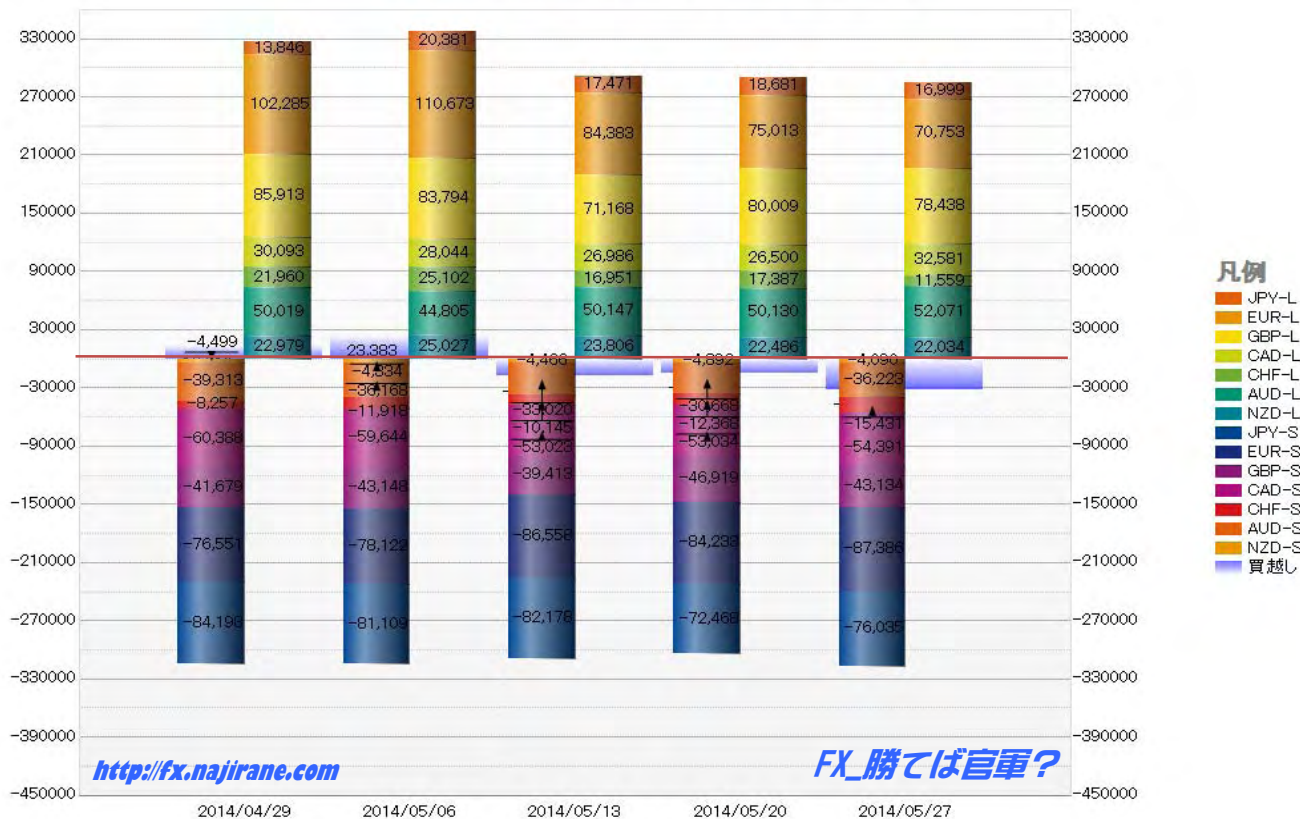
EURO FX - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS

— 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)



	2014/04/29			2014/05/06			2014/05/13			2014/05/20			2014/05/27		
	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	13846	84198	70352	20381	81109	60728	17471	82178	64707	18681	72468	53787	16999	76035	59036
	前週比 枚数増減 (枚)			6535	-3089	-9624	-2910	1069	3979	1210	-9710	-10920	-1682	3567	5249
	前週比 枚数増減 (%)			47.20%	-3.67%	-13.68%	-14.28%	1.32%	6.55%	6.93%	-11.82%	-16.88%	-9.00%	4.92%	9.76%
EUR	102285	76551	-25734	110673	78122	-32551	84383	86558	2175	75013	84233	9220	70753	87386	16633
	前週比 枚数増減 (枚)			8388	1571	-6817	-26290	8436	34726	-9370	-2325	7045	-4260	3153	7413
	前週比 枚数増減 (%)			8.20%	2.05%	26.49%	-23.75%	10.80%	-106.68%	-11.10%	-2.69%	323.91%	-5.68%	3.74%	80.40%
GBP	85913	41679	-44234	83794	43148	-40646	71168	39413	-31755	80009	46919	-33090	78438	43134	-35304
	前週比 枚数増減 (枚)			-2119	1469	3588	-12626	-3735	8891	8841	7506	-1335	-1571	-3785	-2214
	前週比 枚数増減 (%)			-2.47%	3.52%	-8.11%	-15.07%	-8.66%	-21.87%	12.42%	19.04%	4.20%	-1.96%	-8.07%	6.69%
AUD	50019	39313	-10706	44805	36168	-8637	50147	33020	-17127	50130	30668	-19462	52071	36223	-15848
	前週比 枚数増減 (枚)			-5214	-3145	2069	5342	-3148	-8490	-17	-2352	-2335	1941	5555	3614
	前週比 枚数増減 (%)			-10.42%	-8.00%	-19.33%	11.92%	-8.70%	98.30%	-0.03%	-7.12%	13.63%	3.87%	18.11%	-18.57%
CAD	30093	60388	30295	28044	59644	31600	26986	53023	26037	26500	53034	26534	32581	54391	21810
	前週比 枚数増減 (枚)			-2049	-744	1305	-1058	-6621	-5563	-486	11	497	6081	1357	-4724
	前週比 枚数増減 (%)			-6.81%	-1.23%	4.31%	-3.77%	-11.10%	-17.60%	-1.80%	0.02%	1.91%	22.95%	2.56%	-17.80%
CHF	21960	8257	-13703	25102	11918	-13184	16951	10145	-6806	17387	12368	-5019	11559	15431	3872
	前週比 枚数増減 (枚)			3142	3661	519	-8151	-1773	6378	436	2223	1787	-5828	3063	8891
	前週比 枚数増減 (%)			14.31%	44.34%	-3.79%	-32.47%	-14.88%	-48.38%	2.57%	21.91%	-26.26%	-33.52%	24.77%	-177.15%
NZD	22979	4499	-18480	25027	4334	-20693	23806	4466	-19340	22486	4892	-17594	22034	4090	-17944
	前週比 枚数増減 (枚)			2048	-165	-2213	-1221	132	1353	-1320	426	1746	-452	-802	-350
	前週比 枚数増減 (%)			8.91%	-3.67%	11.98%	-4.88%	3.05%	-6.54%	-5.54%	9.54%	-9.03%	-2.01%	-16.39%	1.99%
MXN	68073	18455	-49618	67663	19779	-47884	86137	17515	-68622	92730	15464	-77266	101808	18507	-83301
	前週比 枚数増減 (枚)			-410	1324	1734	18474	-2264	-20738	6593	-2051	-8644	9078	3043	-6035
	前週比 枚数増減 (%)			-0.60%	7.17%	-3.49%	27.30%	-11.45%	43.31%	7.65%	-11.71%	12.60%	9.79%	19.68%	7.81%
Total All 8	395168	333340	-61828	405489	334222	-71267	377049	326318	-50731	382936	320046	-62890	386243	335197	-51046
	前週比 枚数増減 (枚)			10321	882	-9439	-28440	-7904	20536	5887	-6272	-12159	3307	15151	11844
	前週比 枚数増減 (%)			2.61%	0.26%	15.27%	-7.01%	-2.36%	-28.82%	1.56%	-1.92%	23.97%	0.86%	4.73%	-18.83%
Total 7 (MXN除く)	327095	314885	-12210	337826	314443	-23383	290912	308803	17891	290206	304582	14376	284435	316690	32255
	前週比 枚数増減 (枚)			10731	-442	-11173	-46914	-5640	41274	-706	-4221	-3515	-5771	12108	17879
	前週比 枚数増減 (%)			3.3%	-0.1%	91.5%	-13.9%	-1.8%	-176.5%	-0.2%	-1.4%	-19.6%	-2.0%	4.0%	124.4%

直近5週 CFTC IMM主要7通貨の構成

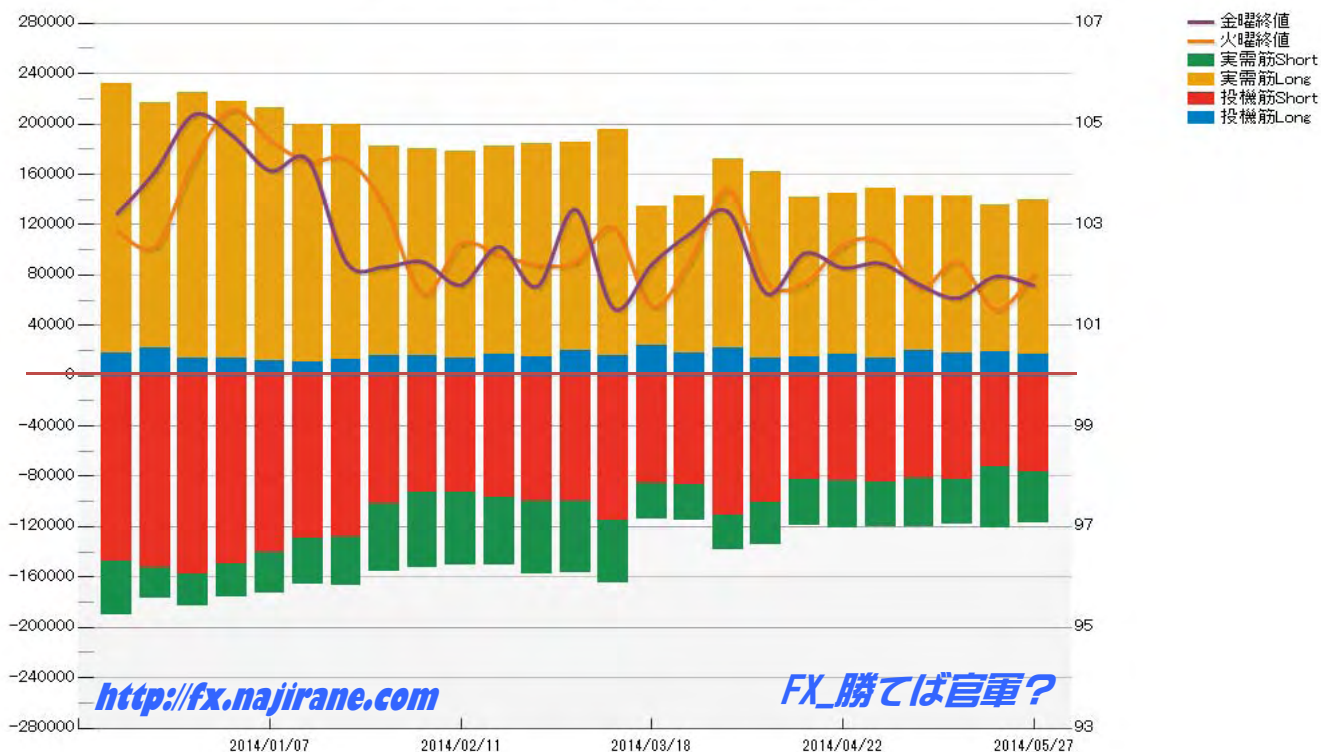


JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS

Code-097741
2014/05/30 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
2014/05/27	16999	76035	59036	93034	122450	41476	-80974	163926	139449	117511	-21938	256960	102.02	101.79
2014/05/20	18681	72468	53787	91149	117310	48851	-68459	166161	135991	121319	-14672	257310	101.31	101.97
2014/05/13	17471	82178	64707	99649	125523	35537	-89986	161060	142994	117715	-25279	260709	102.26	101.54
2014/05/06	20381	81109	60728	101490	121860	38948	-82912	160808	142241	120057	-22184	262298	101.73	101.81
2014/04/29	13846	84198	70352	98044	134782	36404	-98378	171186	148628	120602	-28026	269230	102.65	102.23
2014/04/22	16564	83807	67243	100371	128226	36851	-91375	165077	144790	120658	-24132	265448	102.59	102.14
2014/04/15	14351	83067	68716	97418	126913	36170	-90743	163083	141264	119237	-22027	260501	101.84	102.43
2014/04/08	13340	100802	87462	114142	148721	33848	-114873	182569	162061	134650	-27411	296711	101.86	101.63
2014/04/01	22162	110800	88638	132962	150350	27300	-123050	177650	172512	138100	-34412	310612	103.69	103.25
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

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

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2014/05/30 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
2014/05/27	70753	87386	16633	158139	157716	116315	-41401	274031	228469	203701	-24768	432170	1.3633	1.3631
2014/05/20	75013	84233	9220	159246	145672	114357	-31315	260029	220685	198590	-22095	419275	1.3699	1.3630
2014/05/13	84383	86558	2175	170941	131899	112028	-19871	243927	216282	198586	-17696	414868	1.3704	1.3698
2014/05/06	110673	78122	-32551	188795	108249	123865	15616	232114	218922	201987	-16935	420909	1.3925	1.3755
2014/04/29	102285	76551	-25734	178836	118635	124082	5447	242717	220920	200633	-20287	421553	1.3812	1.3871
2014/04/22	101204	75430	-25774	176634	116984	123395	6411	240379	218188	198825	-19363	417013	1.3805	1.3835
2014/04/15	106252	78564	-27688	184816	116428	125819	9391	242247	222680	204383	-18297	427063	1.3813	1.3813
2014/04/08	92635	69335	-23300	161970	120001	125354	5353	245355	212636	194689	-17947	407325	1.3794	1.3883
2014/04/01	101849	68611	-33238	170460	111333	125794	14461	237127	213182	194405	-18777	407587	1.3793	1.3703
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

**EURO FX - CHICAGO MERCANTILE EXCHANGE
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