

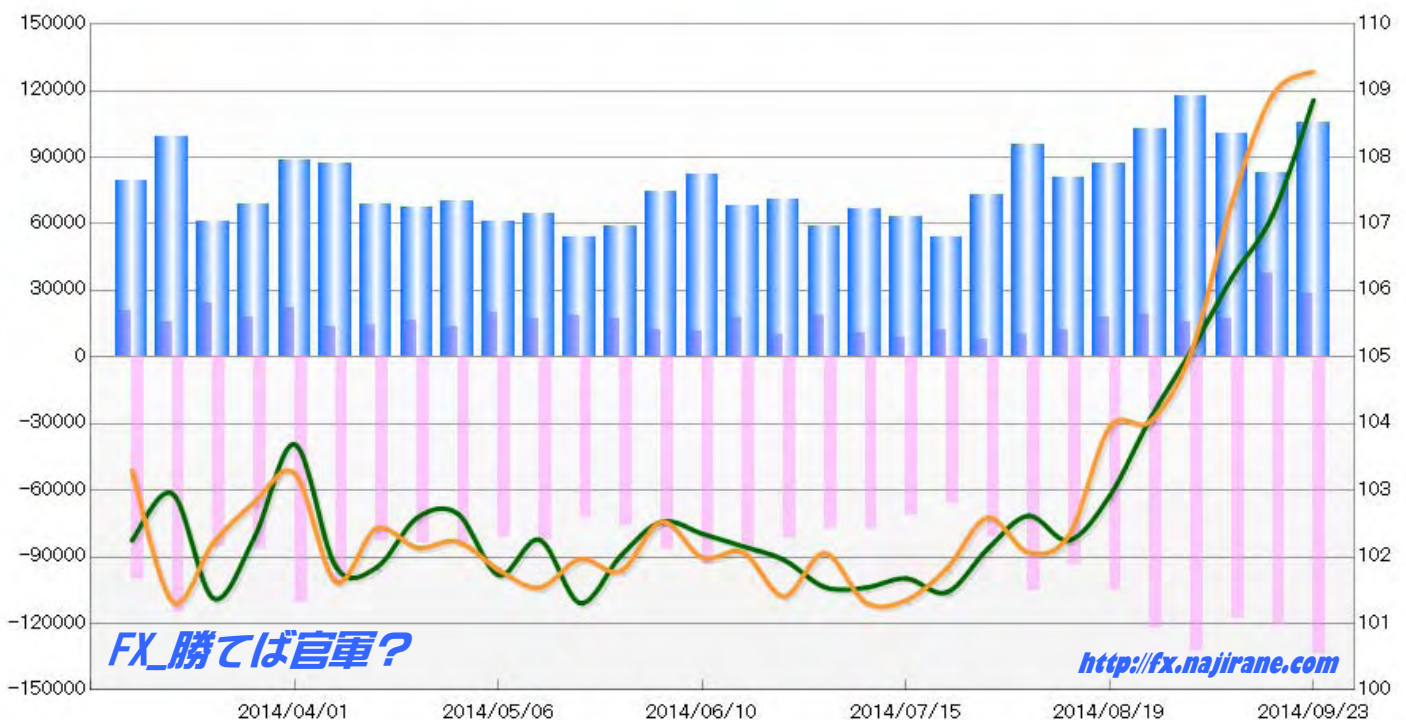
**JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE**  
**2014/04/01 ~ 2014/09/23**

Code-097741  
**2014/09/26 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(%)		
2014/09/23	28391	-9226	-24.5%	133813	13014	10.8%	105422	22240	26.7%	162204	3788	2.4%	108.86	109.29
2014/09/16	37617	20337	117.7%	120799	2846	2.4%	83182	-17491	-17.4%	158416	23183	17.1%	107.14	108.94
2014/09/09	17280	1795	11.6%	117953	-14840	-11.2%	100673	-16635	-14.2%	135233	-13045	-8.8%	106.20	107.33
2014/09/02	15485	-4027	-20.6%	132793	10390	8.5%	117308	14417	14.0%	148278	6363	4.5%	105.10	105.08
2014/08/26	19512	1536	8.5%	122403	17156	16.3%	102891	15620	17.9%	141915	18692	15.2%	104.09	104.04
2014/08/19	17976	5458	43.6%	105247	11632	12.4%	87271	6174	7.6%	123223	17090	16.1%	102.92	103.95
2014/08/12	12518	2622	26.5%	93615	-11680	-11.1%	81097	-14302	-15.0%	106133	-9058	-7.9%	102.25	102.33
2014/08/05	9896	2068	26.4%	105295	24398	30.2%	95399	22330	30.6%	115191	26466	29.8%	102.62	102.07
2014/07/29	7828	-4151	-34.7%	80897	15002	22.8%	73069	19153	35.5%	88725	10851	13.9%	102.12	102.59
2014/07/22	11979	3594	42.9%	65895	-5438	-7.6%	53916	-9032	-14.3%	77874	-1844	-2.3%	101.47	101.83
2014/07/15	8385	-2789	-25.0%	71333	-6216	-8.0%	62948	-3427	-5.2%	79718	-9005	-10.1%	101.68	101.35
2014/07/08	11174	-7565	-40.4%	77549	124	0.2%	66375	7689	13.1%	88723	-7441	-7.7%	101.54	101.32
2014/07/01	18739	8414	81.5%	77425	-4123	-5.1%	58686	-12537	-17.6%	96164	4291	4.7%	101.55	102.06
2014/06/24	10325	-7507	-42.1%	81548	-4322	-5.0%	71223	3185	4.7%	91873	-11829	-11.4%	101.96	101.41
2014/06/17	17832	5939	49.9%	85870	-8185	-8.7%	68038	-14124	-17.2%	103702	-2246	-2.1%	102.16	102.07
2014/06/10	11893	-685	-5.4%	94055	7259	8.4%	82162	7944	10.7%	105948	6574	6.6%	102.35	101.99
2014/06/03	12578	-4421	-26.0%	86796	10761	14.2%	74218	15182	25.7%	99374	6340	6.8%	102.53	102.53
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			110800			88638			132962			103.69	103.25

**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)



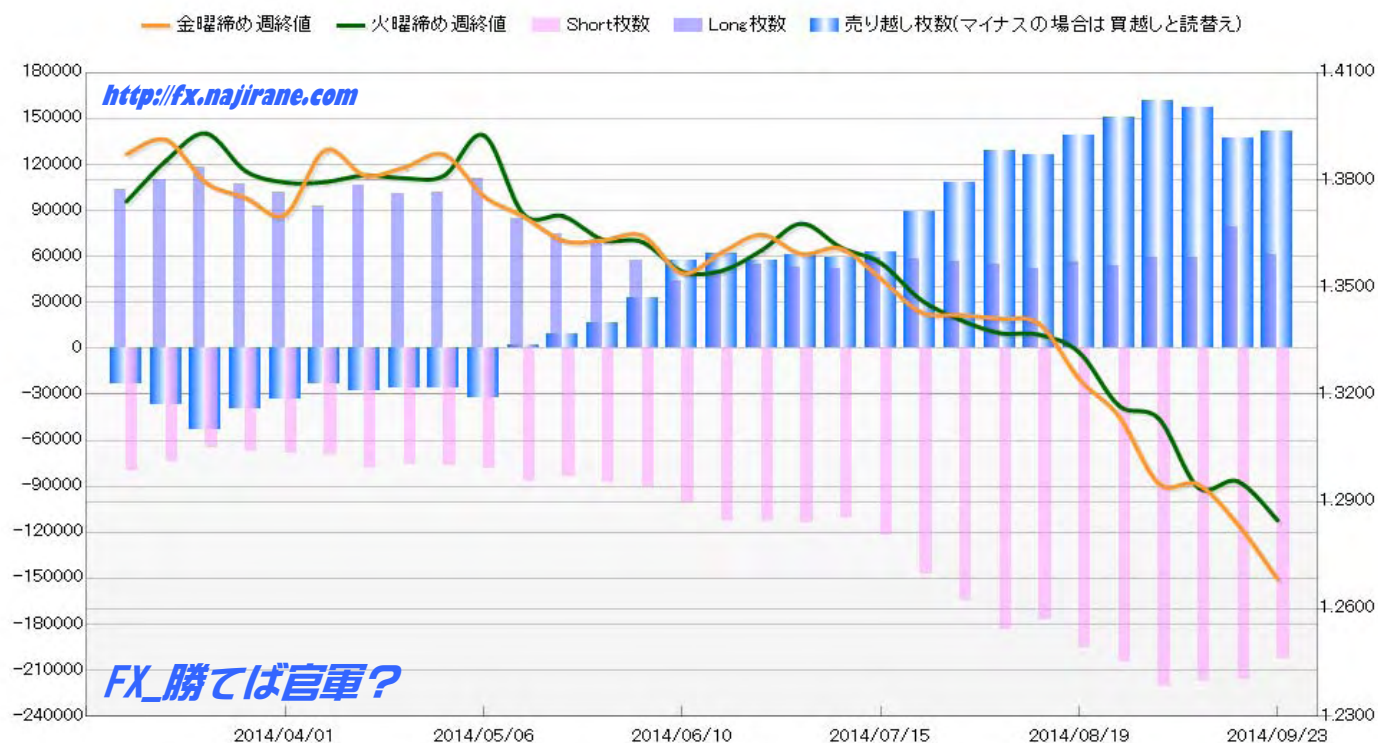
**EURO FX - CHICAGO MERCANTILE EXCHANGE**  
**2014/04/01 ~ 2014/09/23**

Code-099741

2014/09/26 NYクローズ時公表値

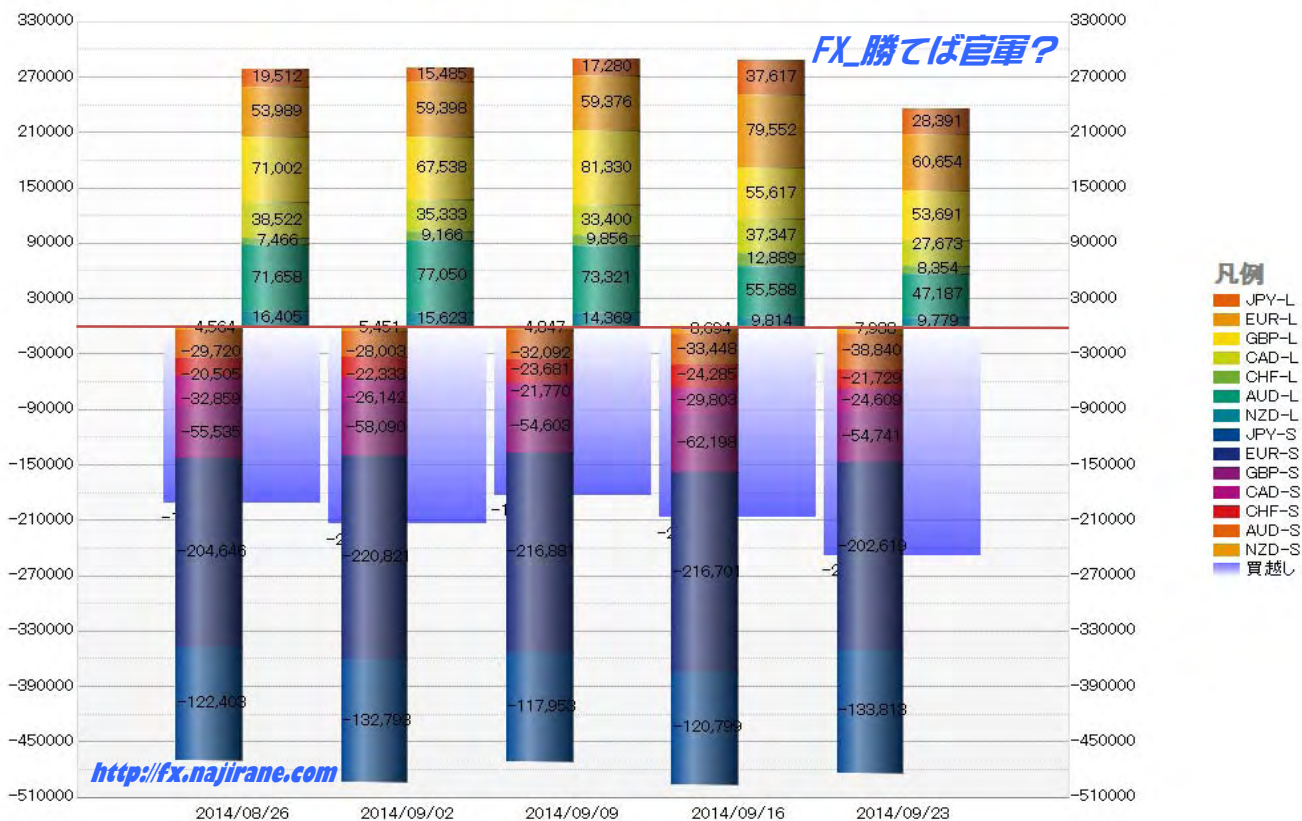
Report_Date	Non Commercial Positions										火曜日 引け値	金曜日 引け値		
	Long	増減		Short	増減		売り越し	増減		売買計			増減	
2014/09/23	60654	-18898	-23.8%	202619	-14082	-6.5%	141965	4816	3.5%	263273	-32980	-11.1%	1.2848	1.2683
2014/09/16	79552	20176	34.0%	216701	-180	-0.1%	137149	-20356	-12.9%	296253	19996	7.2%	1.2957	1.2836
2014/09/09	59376	-22	0.0%	216881	-3940	-1.8%	157505	-3918	-2.4%	276257	-3962	-1.4%	1.2940	1.2948
2014/09/02	59398	5409	10.0%	220821	16175	7.9%	161423	10766	7.1%	280219	21584	8.3%	1.3133	1.2951
2014/08/26	53989	-2785	-4.9%	204646	9047	4.6%	150657	11832	8.5%	258635	6262	2.5%	1.3169	1.3139
2014/08/19	56774	5178	10.0%	195599	17986	10.1%	138825	12808	10.2%	252373	23164	10.1%	1.3318	1.3243
2014/08/12	51596	-3583	-6.5%	177613	-6313	-3.4%	126017	-2730	-2.1%	229209	-9896	-4.1%	1.3367	1.3397
2014/08/05	55179	-1383	-2.4%	183926	19289	11.7%	128747	20672	19.1%	239105	17906	8.1%	1.3372	1.3412
2014/07/29	56562	-1580	-2.7%	164637	17672	12.0%	108075	19252	21.7%	221199	16092	7.8%	1.3409	1.3422
2014/07/22	58142	-1364	-2.3%	146965	24613	20.1%	88823	25977	41.3%	205107	23249	12.8%	1.3466	1.3431
2014/07/15	59506	7911	15.3%	122352	11492	10.4%	62846	3581	6.0%	181858	19403	11.9%	1.3568	1.3524
2014/07/08	51595	-1070	-2.0%	110860	-2581	-2.3%	59265	-1511	-2.5%	162455	-3651	-2.2%	1.3611	1.3608
2014/07/01	52665	-2397	-4.4%	113441	876	0.8%	60776	3273	5.7%	166106	-1521	-0.9%	1.3678	1.3593
2014/06/24	55062	3657	7.1%	112565	-675	-0.6%	57503	-4332	-7.0%	167627	2982	1.8%	1.3603	1.3647
2014/06/17	51405	7666	17.5%	113240	12316	12.2%	61835	4650	8.1%	164645	19982	13.8%	1.3546	1.3597
2014/06/10	43739	-13370	-23.4%	100924	10790	12.0%	57185	24160	73.2%	144663	-2580	-1.8%	1.3544	1.3539
2014/06/03	57109	-13644	-19.3%	90134	2748	3.1%	33025	16392	98.6%	147243	-10896	-6.9%	1.3626	1.3644
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			68611			-33238			170460			1.3793	1.3703

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



	2014/08/26			2014/09/02			2014/09/09			2014/09/16			2014/09/23		
	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	19512	122403	102891	15485	132793	117308	17280	117953	100673	37617	120799	83182	28391	133813	105422
	前週比 枚数増減 (枚)			-4027	10390	14417	1795	-14840	-16635	20337	2846	-17491	-9226	13014	22240
	前週比 枚数増減 (%)			-20.64%	8.49%	14.01%	11.59%	-11.18%	-14.18%	117.69%	2.41%	-17.37%	-24.53%	10.77%	26.74%
EUR	53989	204646	150657	59398	220821	161423	59376	216881	157505	79552	216701	137149	60654	202619	141965
	前週比 枚数増減 (枚)			5409	16175	10766	-22	-3940	-3918	20176	-180	-20356	-18898	-14082	4816
	前週比 枚数増減 (%)			10.02%	7.90%	7.15%	-0.04%	-1.78%	-2.43%	33.98%	-0.08%	-12.92%	-23.76%	-6.50%	3.51%
GBP	71002	55535	-15467	67538	58090	-9448	81330	54603	-26727	55617	62198	6581	53691	54741	1050
	前週比 枚数増減 (枚)			-3464	2555	6019	13792	-3487	-17279	-25713	7595	33308	-1926	-7457	-5531
	前週比 枚数増減 (%)			-4.88%	4.60%	-38.92%	20.42%	-6.00%	182.89%	-31.62%	13.91%	-124.62%	-3.46%	-11.99%	-84.04%
AUD	71658	29720	-41938	77050	28003	-49047	73321	32092	-41229	55588	33448	-22140	47187	38840	-8347
	前週比 枚数増減 (枚)			5392	-1717	-7109	-3729	4089	7818	-17733	1356	19089	-8401	5392	13793
	前週比 枚数増減 (%)			7.52%	-5.78%	16.95%	-4.84%	14.60%	-15.94%	-24.19%	4.23%	-46.30%	-15.11%	16.12%	-62.30%
CAD	38522	32859	-5663	35333	26142	-9191	33400	21770	-11630	37347	29803	-7544	27673	24609	-3064
	前週比 枚数増減 (枚)			-3189	-6717	-3528	-1933	-4372	-2439	3947	8033	4086	-9674	-5194	4480
	前週比 枚数増減 (%)			-8.28%	-20.44%	62.30%	-5.47%	-16.72%	26.54%	11.82%	36.90%	-35.13%	-25.90%	-17.43%	-59.38%
CHF	7466	20505	13039	9166	22333	13167	9856	23681	13825	12889	24285	11396	8354	21729	13375
	前週比 枚数増減 (枚)			1700	1828	128	690	1348	658	3033	604	-2429	-4535	-2556	1979
	前週比 枚数増減 (%)			22.77%	8.91%	0.98%	7.53%	6.04%	5.00%	30.77%	2.55%	-17.57%	-35.19%	-10.53%	17.37%
NZD	16405	4564	-11841	15623	5451	-10172	14369	4847	-9522	9814	8694	-1120	9779	7938	-1841
	前週比 枚数増減 (枚)			-782	887	1669	-1254	-604	650	-4555	3847	8402	-35	-756	-721
	前週比 枚数増減 (%)			-4.77%	19.43%	-14.10%	-8.03%	-11.08%	-6.39%	-31.70%	79.37%	-88.24%	-0.36%	-8.70%	64.38%
MXN	71680	35010	-36670	75444	36280	-39164	71021	32503	-38518	69430	47384	-22046	58278	47774	-10504
	前週比 枚数増減 (枚)			3764	1270	-2494	-4423	-3777	646	-1591	14881	16472	-11152	390	11542
	前週比 枚数増減 (%)			5.25%	3.63%	6.80%	-5.86%	-10.41%	-1.65%	-2.24%	45.78%	-42.76%	-16.06%	0.82%	-52.35%
Total All 8	350234	505242	155008	355037	529913	174876	359953	504330	144377	357854	543312	185458	294007	532063	238056
	前週比 枚数増減 (枚)			4803	24671	19868	4916	-25583	-30499	-2099	38982	41081	-63847	-11249	52598
	前週比 枚数増減 (%)			1.37%	4.88%	12.82%	1.38%	-4.83%	-17.44%	-0.58%	7.73%	28.45%	-17.84%	-2.07%	28.36%
Total 7 (MXN除く)	278554	470232	191678	279593	493633	214040	288932	471827	182895	288424	495928	207504	235729	484289	248560
	前週比 枚数増減 (枚)			1039	23401	22362	9339	-21806	-31145	-508	24101	24609	-52695	-11639	41056
	前週比 枚数増減 (%)			0.4%	5.0%	11.7%	3.3%	-4.4%	-14.6%	-0.2%	5.1%	13.5%	-18.3%	-2.3%	19.8%

### 直近5週 CFTC IMM主要7通貨の構成



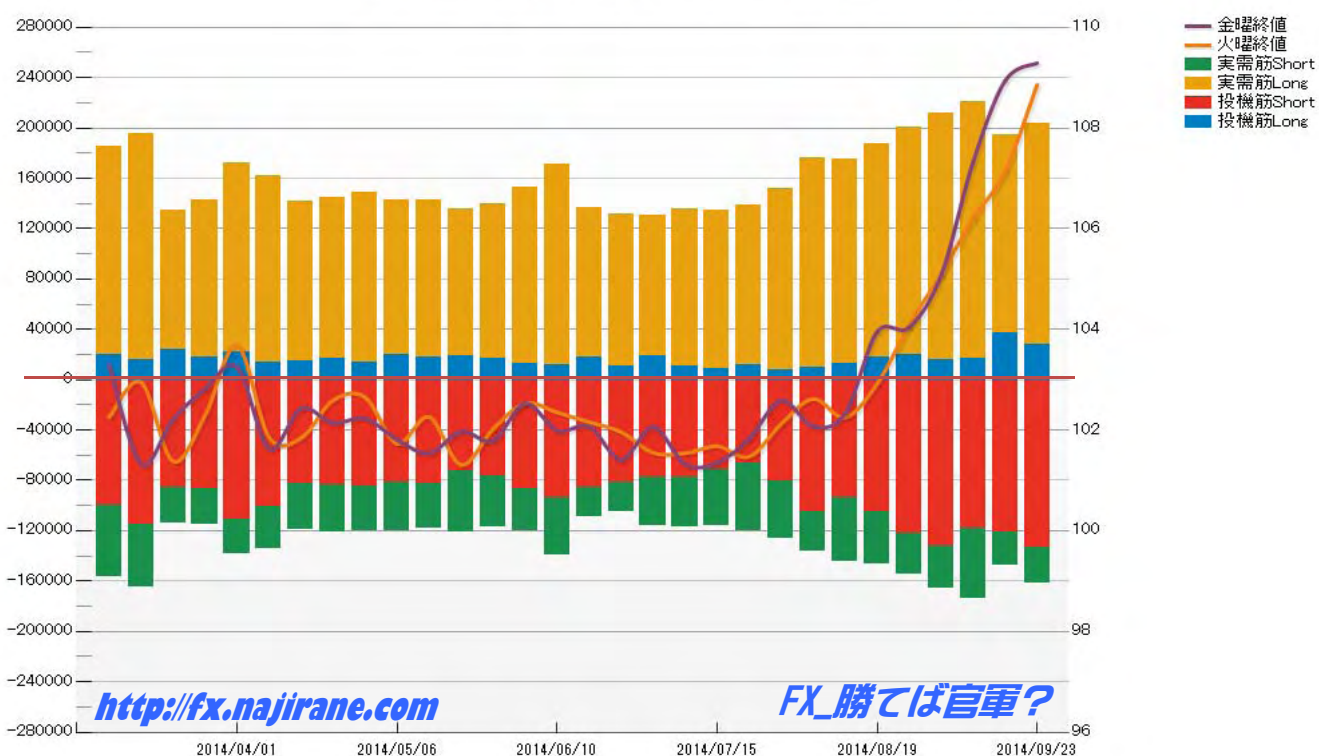


**JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE  
FUTURES ONLY POSITIONS**

**Code-097741  
2014/09/26 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
2014/09/23	28391	133813	105422	162204	174766	27983	-146783	202749	203157	161796	-41361	364953	108.86	109.29
2014/09/16	37617	120799	83182	158416	157321	27095	-130226	184416	194938	147894	-47044	342832	107.14	108.94
2014/09/09	17280	117953	100673	135233	203368	56189	-147179	259557	220648	174142	-46506	394790	106.20	107.33
2014/09/02	15485	132793	117308	148278	196512	33081	-163431	229593	211997	165874	-46123	377871	105.10	105.08
2014/08/26	19512	122403	102891	141915	181291	32177	-149114	213468	200803	154580	-46223	355383	104.09	104.04
2014/08/19	17976	105247	87271	123223	169000	41658	-127342	210658	186976	146905	-40071	333881	102.92	103.95
2014/08/12	12518	93615	81097	106133	162443	50515	-111928	212958	174961	144130	-30831	319091	102.25	102.33
2014/08/05	9896	105295	95399	115191	165996	31496	-134500	197492	175892	136791	-39101	312683	102.62	102.07
2014/07/29	7828	80897	73069	88725	144166	45367	-98799	189533	151994	126264	-25730	278258	102.12	102.59
2014/07/22	11979	65895	53916	77874	126976	53840	-73136	180816	138955	119735	-19220	258690	101.47	101.83
2014/07/15	8385	71333	62948	79718	126301	44365	-81936	170666	134686	115698	-18988	250384	101.68	101.35
2014/07/08	11174	77549	66375	88723	123987	39057	-84930	163044	135161	116606	-18555	251767	101.54	101.32
2014/07/01	18739	77425	58686	96164	111566	38203	-73363	149769	130305	115628	-14677	245933	101.55	102.06
2014/06/24	10325	81548	71223	91873	120767	23589	-97178	144356	131092	105137	-25955	236229	101.96	101.41
2014/06/17	17832	85870	68038	103702	118464	22791	-95673	141255	136296	108661	-27635	244957	102.16	102.07
2014/06/10	11893	94055	82162	105948	159506	45432	-114074	204938	171399	139487	-31912	310886	102.35	101.99
2014/06/03	12578	86796	74218	99374	140423	32870	-107553	173293	153001	119666	-33335	272667	102.53	102.53
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

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



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

**Code-099741  
2014/09/26 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
2014/09/23	60654	202619	141965	263273	297160	106324	-190836	403484	357814	308943	-48871	666757	1.2848	1.2683
2014/09/16	79552	216701	137149	296253	283275	94029	-189246	377304	362827	310730	-52097	673557	1.2957	1.2836
2014/09/09	59376	216881	157505	276257	342823	133916	-208907	476739	402199	350797	-51402	752996	1.2940	1.2948
2014/09/02	59398	220821	161423	280219	317713	108749	-208964	426462	377111	329570	-47541	706681	1.3133	1.2951
2014/08/26	53989	204646	150657	258635	306073	109975	-196098	416048	360062	314621	-45441	674683	1.3169	1.3139
2014/08/19	56774	195599	138825	252373	299068	109422	-189646	408490	355842	305021	-50821	660863	1.3318	1.3243
2014/08/12	51596	177613	126017	229209	282707	107353	-175354	390060	334303	284966	-49337	619269	1.3367	1.3397
2014/08/05	55179	183926	128747	239105	283373	104329	-179044	387702	338552	288255	-50297	626807	1.3372	1.3412
2014/07/29	56562	164637	108075	221199	259960	104377	-155583	364337	316522	269014	-47508	585536	1.3409	1.3422
2014/07/22	58142	146965	88823	205107	239961	108966	-130995	348927	298103	255931	-42172	554034	1.3466	1.3431
2014/07/15	59506	122352	62846	181858	212426	109017	-103409	321443	271932	231369	-40563	503301	1.3568	1.3524
2014/07/08	51595	110860	59265	162455	204115	107205	-96910	311320	255710	218065	-37645	473775	1.3611	1.3608
2014/07/01	52665	113441	60776	166106	196567	105198	-91369	301765	249232	218639	-30593	467871	1.3678	1.3593
2014/06/24	55062	112565	57503	167627	197697	107032	-90665	304729	252759	219597	-33162	472356	1.3603	1.3647
2014/06/17	51405	113240	61835	164645	196143	103622	-92521	299765	247548	216862	-30686	464410	1.3546	1.3597
2014/06/10	43739	100924	57185	144663	224523	136545	-87978	361068	268262	237469	-30793	505731	1.3544	1.3539
2014/06/03	57109	90134	33025	147243	177505	116655	-60850	294160	234614	206789	-27825	441403	1.3626	1.3644
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

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

