

JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE

Code-097741

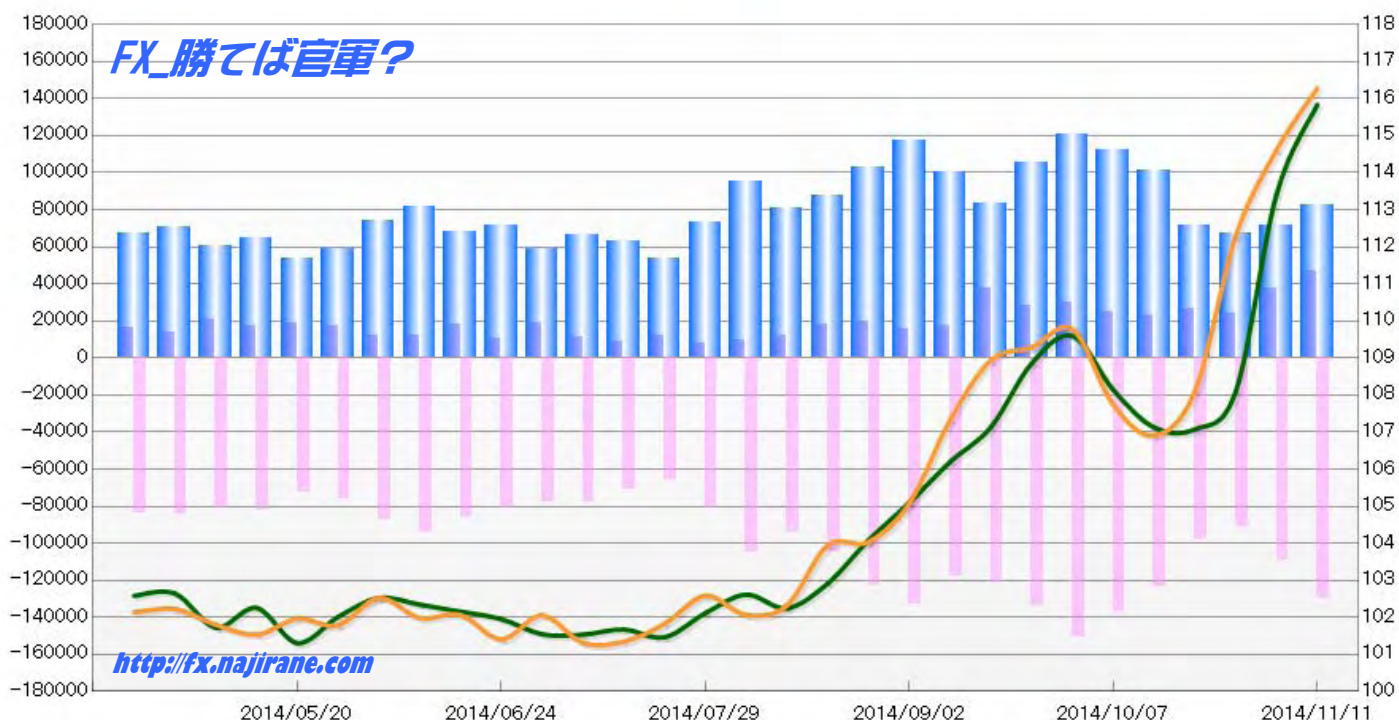
2014/05/20 ~ 2014/11/11

2014/11/14 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(%)		
2014/11/11	47271	9354	24.7%	129834	20266	18.5%	82563	10912	15.2%	177105	29620	20.1%	115.84	116.28
2014/11/04	37917	14034	58.8%	109568	18286	20.0%	71651	4252	6.3%	147485	32320	28.1%	113.42	114.61
2014/10/28	23883	-2751	-10.3%	91282	-7090	-7.2%	67399	-4339	-6.0%	115165	-9841	-7.9%	108.10	112.29
2014/10/21	26634	3795	16.6%	98372	-25614	-20.7%	71738	-29409	-29.1%	125006	-21819	-14.9%	107.08	108.11
2014/10/14	22839	-1998	-8.0%	123986	-13402	-9.8%	101147	-11404	-10.1%	146825	-15400	-9.5%	107.13	106.91
2014/10/07	24837	-5073	-17.0%	137388	-13400	-8.9%	112551	-8327	-6.9%	162225	-18473	-10.2%	108.14	107.74
2014/09/30	29910	1519	5.4%	150788	16975	12.7%	120878	15456	14.7%	180698	18494	11.4%	109.60	109.78
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			72468			53787			91149			101.31	101.97

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**  
**2014/05/20 ~ 2014/11/11**

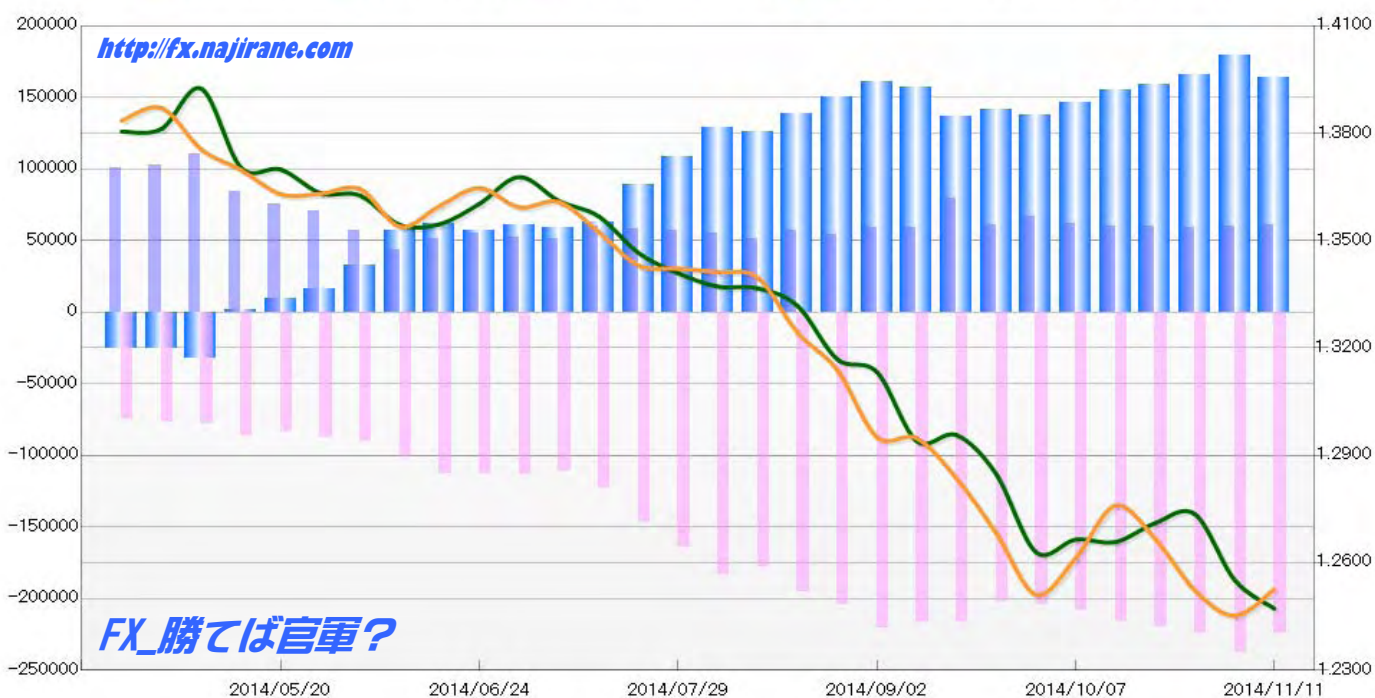
Code-099741

2014/11/14 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				
2014/11/11	60454	888	1.5%	224347	-14240	-6.0%	163893	-15128	-8.5%	284801	-13352	-4.5%	1.2472	1.2526
2014/11/04	59566	512	0.9%	238587	13826	6.2%	179021	13314	8.0%	298153	14338	5.1%	1.2552	1.2452
2014/10/28	59054	-1134	-1.9%	224761	5202	2.4%	165707	6336	4.0%	283815	4068	1.5%	1.2736	1.2523
2014/10/21	60188	30	0.0%	219559	4059	1.9%	159371	4029	2.6%	279747	4089	1.5%	1.2711	1.2667
2014/10/14	60158	-1309	-2.1%	215500	7821	3.8%	155342	9130	6.2%	275658	6512	2.4%	1.2658	1.2760
2014/10/07	61467	-5563	-8.3%	207679	3124	1.5%	146212	8687	6.3%	269146	-2439	-0.9%	1.2665	1.2613
2014/09/30	67030	6376	10.5%	204555	1936	1.0%	137525	-4440	-3.1%	271585	8312	3.2%	1.2630	1.2511
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			84233			9220			159246			1.3699	1.3630

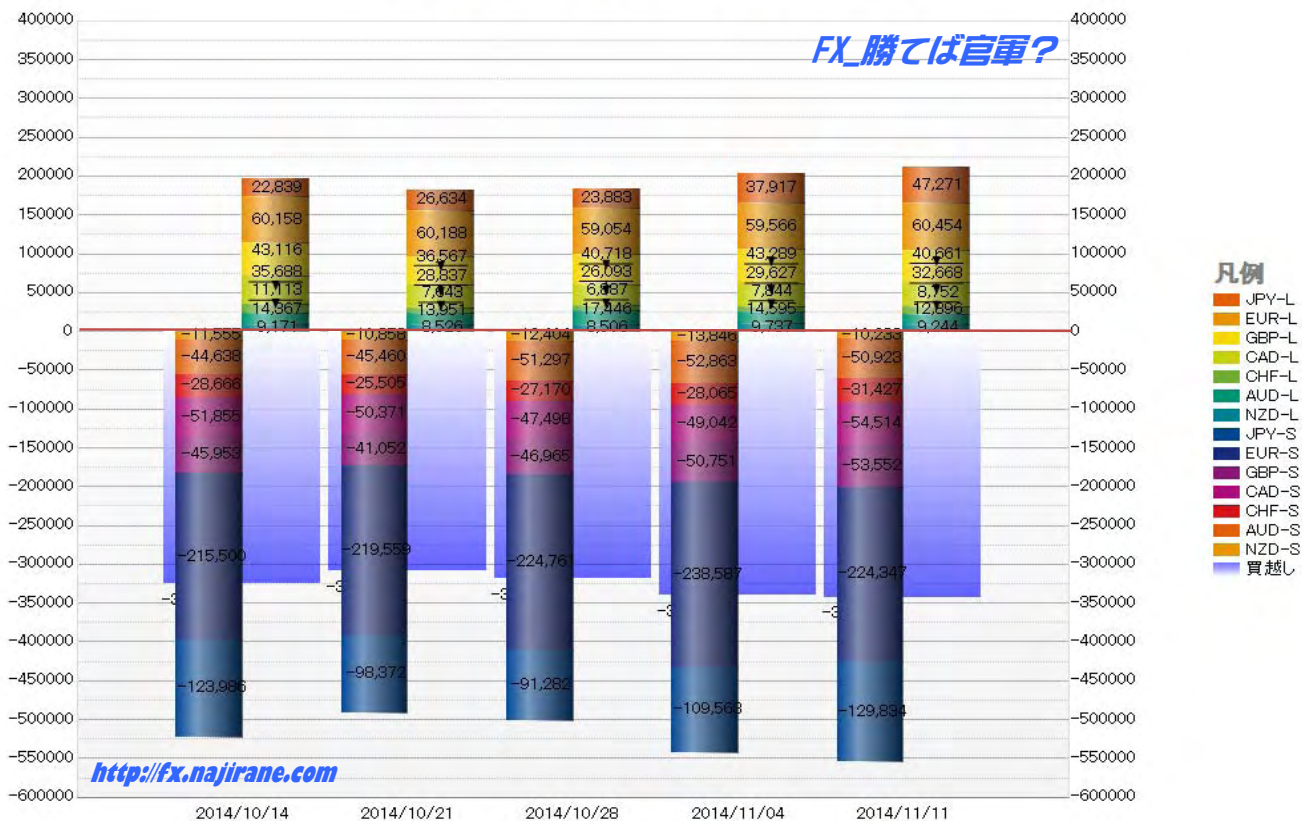
**EURO FX - CHICAGO MERCANTILE EXCHANGE**  
**FUTURES ONLY POSITIONS**

— 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)



	2014/10/14			2014/10/21			2014/10/28			2014/11/04			2014/11/11		
	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	22839	123986	101147	26634	98372	71738	23883	91282	67399	37917	109568	71651	47271	129834	82563
	前週比 枚数増減 (枚)			3795	-25614	-29409	-2751	-7090	-4339	14034	18286	4252	9354	20266	10912
	前週比 枚数増減 (%)			16.62%	-20.66%	-29.08%	-10.33%	-7.21%	-6.05%	58.76%	20.03%	6.31%	24.67%	18.50%	15.23%
EUR	60158	215500	155342	60188	219559	159371	59054	224761	165707	59566	238587	179021	60454	224347	163893
	前週比 枚数増減 (枚)			30	4059	4029	-1134	5202	6336	512	13826	13314	888	-14240	-15128
	前週比 枚数増減 (%)			0.05%	1.88%	2.59%	-1.88%	2.37%	3.98%	0.87%	6.15%	8.03%	1.49%	-5.97%	-8.45%
GBP	43116	45953	2837	36567	41052	4485	40718	46965	6247	43289	50751	7462	40661	53552	12891
	前週比 枚数増減 (枚)			-6549	-4901	1648	4151	5913	1762	2571	3786	1215	-2628	2801	5429
	前週比 枚数増減 (%)			-15.19%	-10.67%	58.09%	11.35%	14.40%	39.29%	6.31%	8.06%	19.45%	-6.07%	5.52%	72.76%
AUD	14367	44638	30271	13951	45460	31509	17446	51297	33851	14595	52863	38268	12896	50923	38027
	前週比 枚数増減 (枚)			-416	822	1238	3495	5837	2342	-2851	1566	4417	-1699	-1940	-241
	前週比 枚数増減 (%)			-2.90%	1.84%	4.09%	25.05%	12.84%	7.43%	-16.34%	3.05%	13.05%	-11.64%	-3.67%	-0.63%
CAD	35688	51855	16167	28837	50371	21534	26093	47498	21405	29627	49042	19415	32668	54514	21846
	前週比 枚数増減 (枚)			-6851	-1484	5367	-2744	-2873	-129	3534	1544	-1990	3041	5472	2431
	前週比 枚数増減 (%)			-19.20%	-2.86%	33.20%	-9.52%	-5.70%	-0.60%	13.54%	3.25%	-9.30%	10.26%	11.16%	12.52%
CHF	11113	28666	17553	7643	25505	17862	6887	27170	20283	7844	28065	20221	8752	31427	22675
	前週比 枚数増減 (枚)			-3470	-3161	309	-756	1665	2421	957	895	-62	908	3362	2454
	前週比 枚数増減 (%)			-31.22%	-11.03%	1.76%	-9.89%	6.53%	13.55%	13.90%	3.29%	-0.31%	11.58%	11.98%	12.14%
NZD	9171	11555	2384	8526	10858	2332	8506	12404	3898	9737	13846	4109	9244	10233	989
	前週比 枚数増減 (枚)			-645	-697	-52	-20	1546	1566	1231	1442	211	-493	-3613	-3120
	前週比 枚数増減 (%)			-7.03%	-6.03%	-2.18%	-0.23%	14.24%	67.15%	14.47%	11.63%	5.41%	-5.06%	-26.09%	-75.93%
MXN	39798	45561	5763	30087	51211	21124	26832	53675	26843	30218	56808	26590	29393	59067	29674
	前週比 枚数増減 (枚)			-9711	5650	15361	-3255	2464	5719	3386	3133	-253	-825	2259	3084
	前週比 枚数増減 (%)			-24.40%	12.40%	266.55%	-10.82%	4.81%	27.07%	12.62%	5.84%	-0.94%	-2.73%	3.98%	11.60%
Total All 8	236250	567714	331464	212433	542388	329955	209419	555052	345633	232793	599530	366737	241339	613897	372558
	前週比 枚数増減 (枚)			-23817	-25326	-1509	-3014	12664	15678	23374	44478	21104	8546	14367	5821
	前週比 枚数増減 (%)			-10.08%	-4.46%	-0.46%	-1.42%	2.33%	4.75%	11.16%	8.01%	6.11%	3.67%	2.40%	1.59%
Total 7 (MXN除く)	196452	522153	325701	182346	491177	308831	182587	501377	318790	202575	542722	340147	211946	554830	342884
	前週比 枚数増減 (枚)			-14106	-30976	-16870	241	10200	9959	19988	41345	21357	9371	12108	2737
	前週比 枚数増減 (%)			-7.2%	-5.9%	-5.2%	0.1%	2.1%	3.2%	10.9%	8.2%	6.7%	4.6%	2.2%	0.8%

直近5週 CFTC IMM主要7通貨の構成

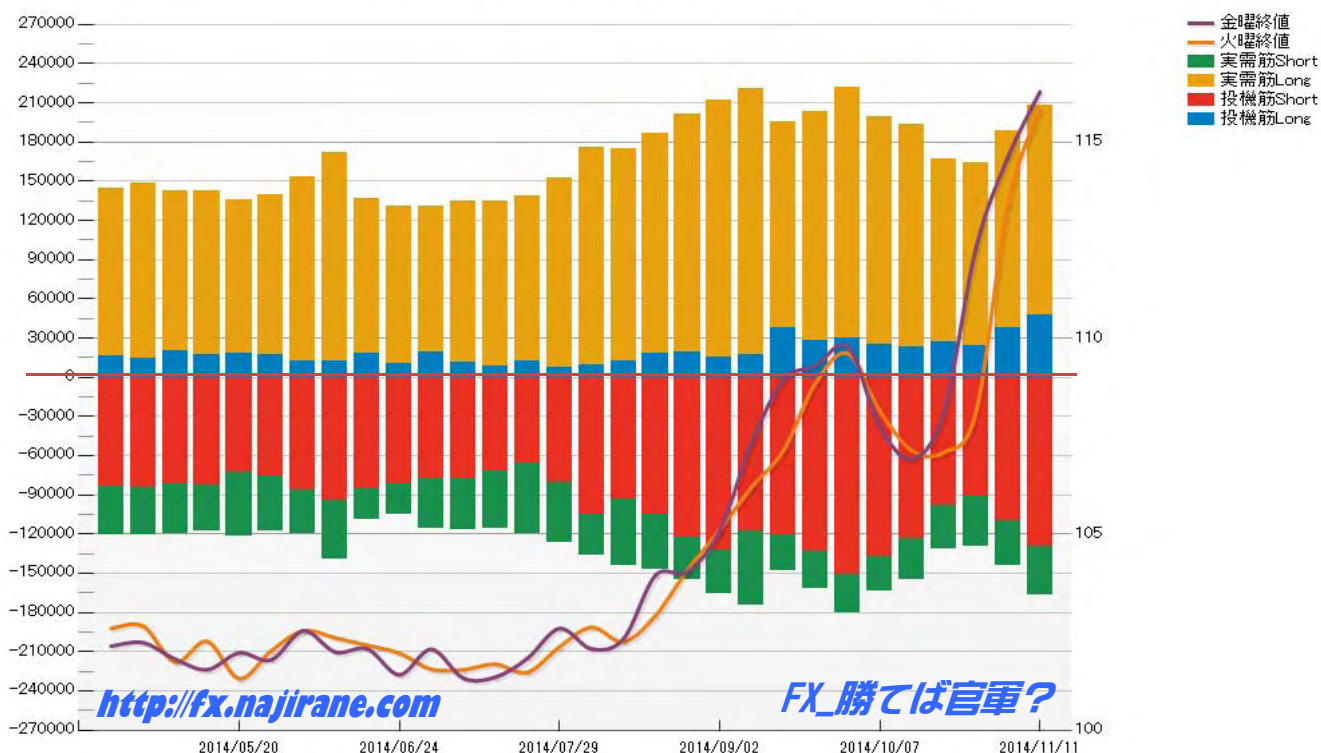


**JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE  
FUTURES ONLY POSITIONS**

**Code-097741  
2014/11/14 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
2014/11/11	47271	129834	82563	177105	161168	36695	-124473	197863	208439	166529	-41910	374968	115.84	116.28
2014/11/04	37917	109568	71651	147485	150672	34836	-115836	185508	188589	144404	-44185	332993	113.42	114.61
2014/10/28	23883	91282	67399	115165	139790	38583	-101207	178373	163673	129865	-33808	293538	108.10	112.29
2014/10/21	26634	98372	71738	125006	140081	33149	-106932	173230	166715	131521	-35194	298236	107.08	108.11
2014/10/14	22839	123986	101147	146825	170600	31438	-139162	202038	193439	155424	-38015	348863	107.13	106.91
2014/10/07	24837	137388	112551	162225	174647	26205	-148442	200852	199484	163593	-35891	363077	108.14	107.74
2014/09/30	29910	150788	120878	180698	192095	29618	-162477	221713	222005	180406	-41599	402411	109.60	109.78
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

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



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

**Code-099741**  
**2014/11/14 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
2014/11/11	60454	224347	163893	284801	365507	142559	-222948	508066	425961	366906	-59055	792867	1.2472	1.2526
2014/11/04	59566	238587	179021	298153	367033	129740	-237293	496773	426599	368327	-58272	794926	1.2552	1.2452
2014/10/28	59054	224761	165707	283815	343150	130765	-212385	473915	402204	355526	-46678	757730	1.2736	1.2523
2014/10/21	60188	219559	159371	279747	340562	132521	-208041	473083	400750	352080	-48670	752830	1.2711	1.2667
2014/10/14	60158	215500	155342	275658	337436	132670	-204766	470106	397594	348170	-49424	745764	1.2658	1.2760
2014/10/07	61467	207679	146212	269146	324023	124709	-199314	448732	385490	332388	-53102	717878	1.2665	1.2613
2014/09/30	67030	204555	137525	271585	302134	114913	-187221	417047	369164	319468	-49696	688632	1.2630	1.2511
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

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

