

JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE

Code-097741

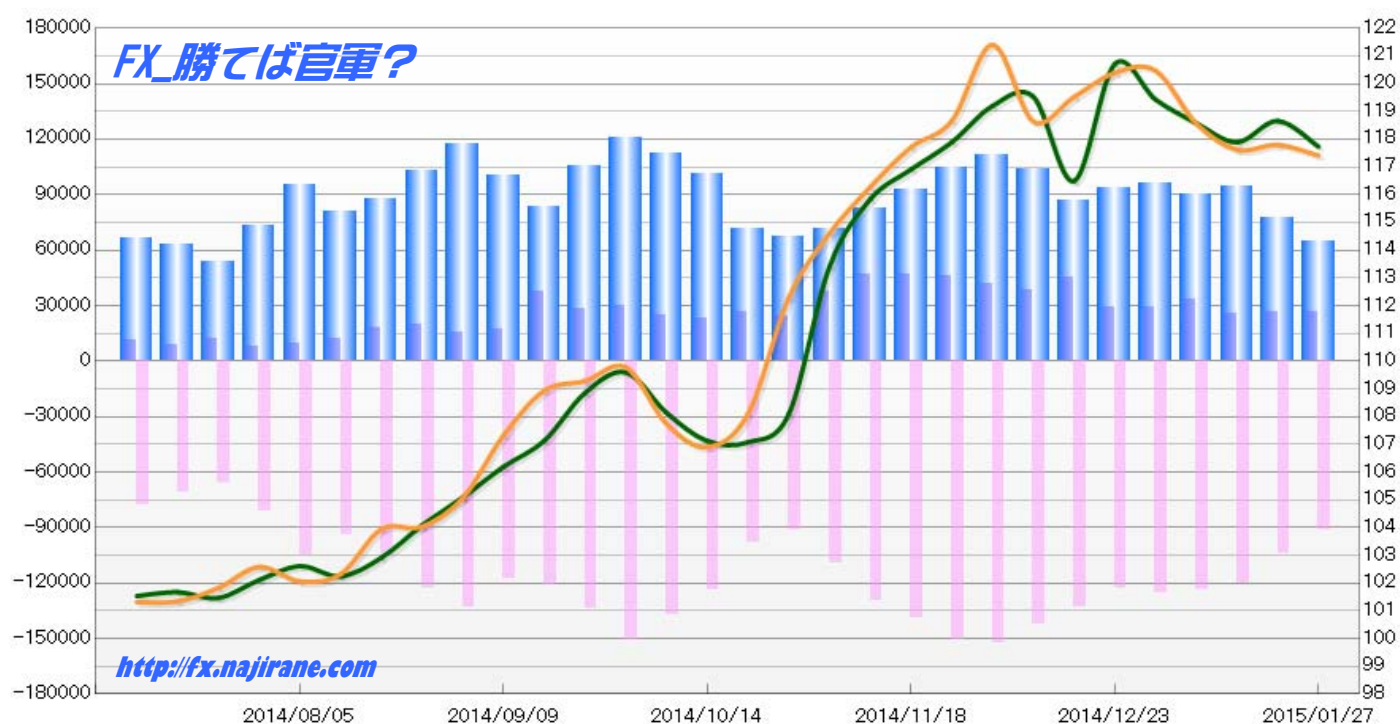
2014/08/05 ~ 2015/01/27

2015/01/30 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	増減(%)	Short	増減	増減(%)	売り越し	増減	増減(%)	売買計	増減	増減(%)		
2015/01/27	26526	1	0.0%	91184	-13227	-12.7%	64658	-13228	-17.0%	117710	-13226	-10.1%	117.73	117.41
2015/01/20	26525	653	2.5%	104411	-16086	-13.3%	77886	-16739	-17.7%	130936	-15433	-10.5%	118.66	117.80
2015/01/13	25872	-7288	-22.0%	120497	-2746	-2.2%	94625	4542	5.0%	146369	-10034	-6.4%	117.89	117.62
2015/01/06	33160	4324	15.0%	123243	-1912	-1.5%	90083	-6236	-6.5%	156403	2412	1.6%	118.58	118.56
2014/12/30	28836	-185	-0.6%	125155	2392	1.9%	96319	2577	2.7%	153991	2207	1.5%	119.43	120.47
2014/12/23	29021	-16631	-36.4%	122763	-9816	-7.4%	93742	6815	7.8%	151784	-26447	-14.8%	120.71	120.39
2014/12/16	45652	7585	19.9%	132579	-9624	-6.8%	86927	-17209	-16.5%	178231	-2039	-1.1%	116.49	119.52
2014/12/09	38067	-3463	-8.3%	142203	-10487	-6.9%	104136	-7024	-6.3%	180270	-13950	-7.2%	119.53	118.64
2014/12/02	41530	-4774	-10.3%	152690	2006	1.3%	111160	6780	6.5%	194220	-2768	-1.4%	119.20	121.40
2014/11/25	46304	-308	-0.7%	150684	11618	8.4%	104380	11926	12.9%	196988	11310	6.1%	117.89	118.66
2014/11/18	46612	-659	-1.4%	139066	9232	7.1%	92454	9891	12.0%	185678	8573	4.8%	116.91	117.71
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			105295			95399			115191			102.62	102.07

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)



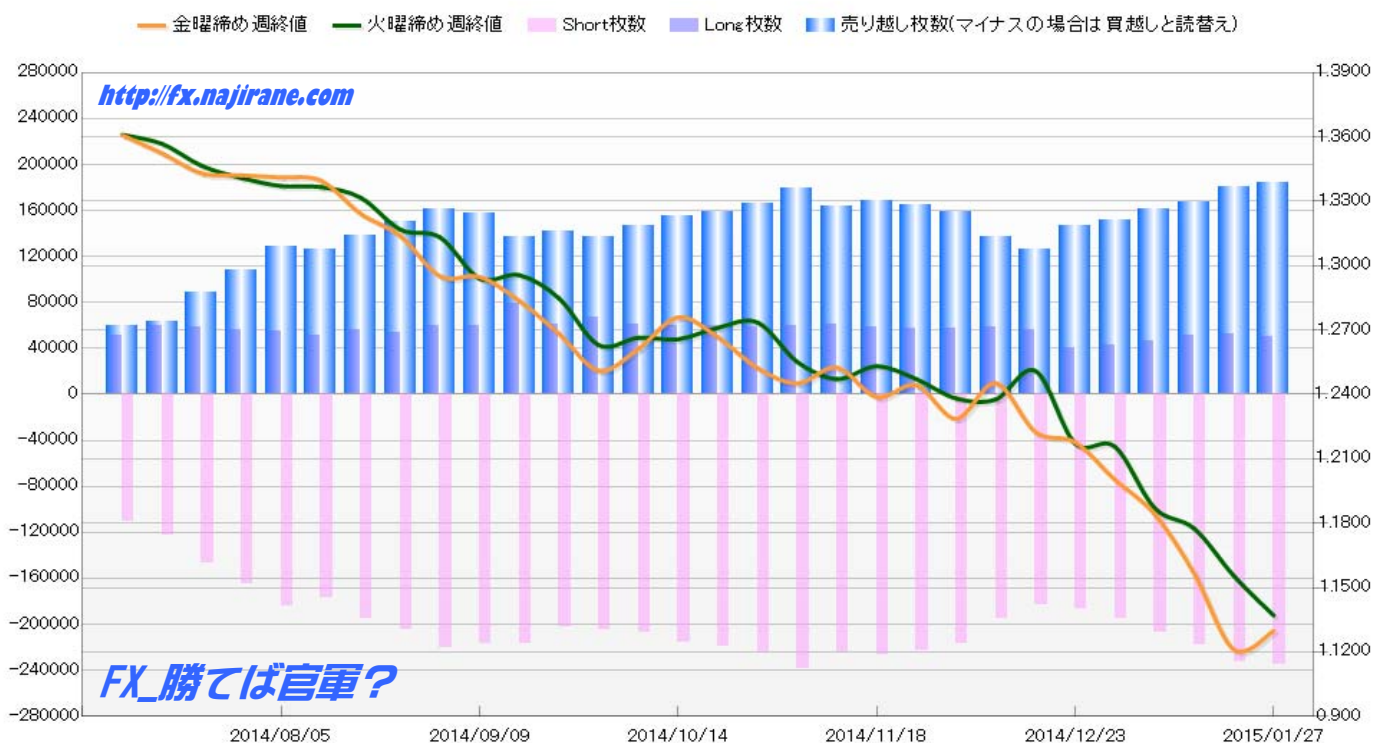
EURO FX - CHICAGO MERCANTILE EXCHANGE
2014/08/05 ~ 2015/01/27

Code-099741

2015/01/30 NYクローズ時公表値

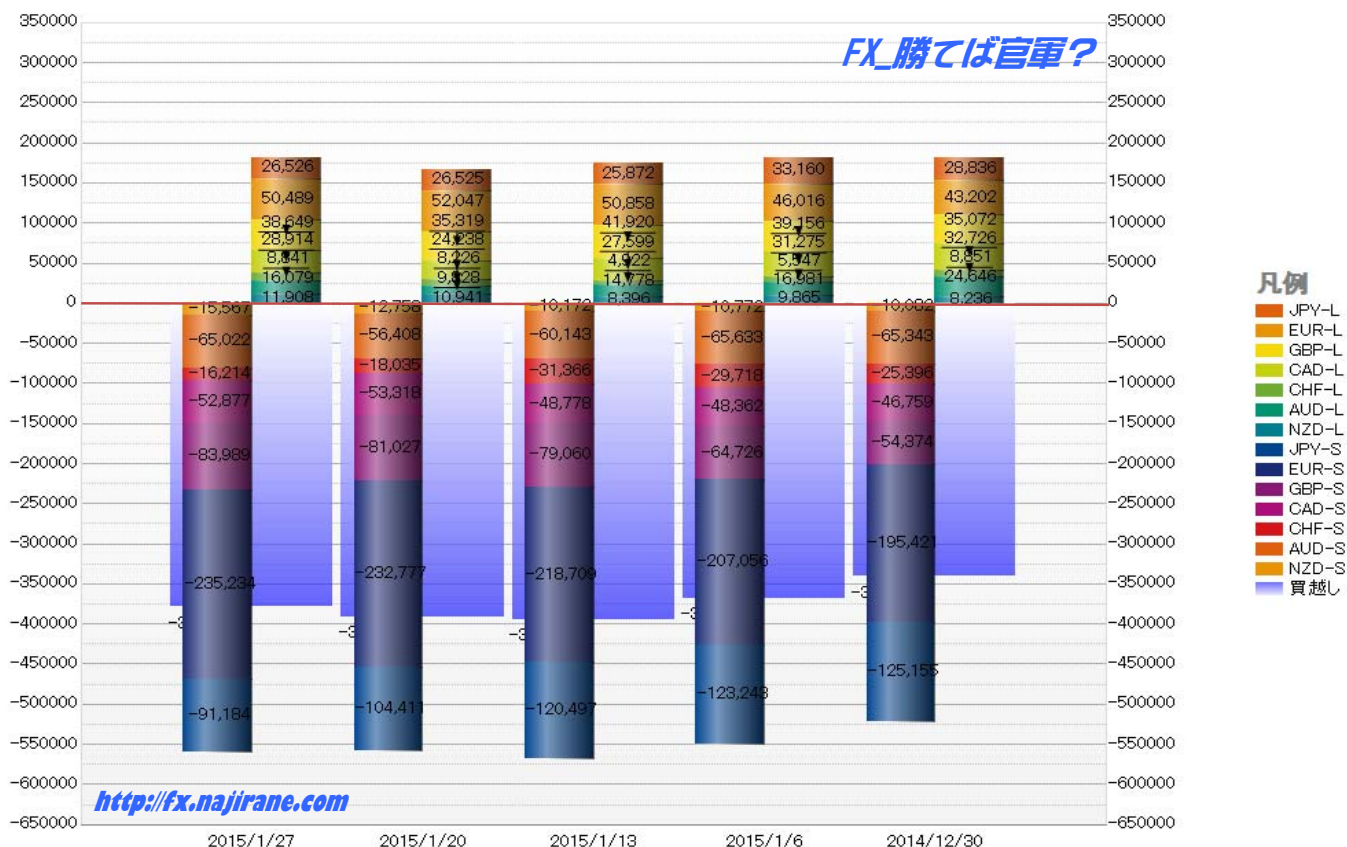
Report_Date	Non Commercial Positions										火曜日	金曜日		
	Long	増減		Short	増減		売り越し	増減		売買計	増減	引け値	引け値	
2015/01/27	50489	-1558	-3.0%	235234	2457	1.1%	184745	4015	2.2%	285723	899	0.3%	1.1370	1.1298
2015/01/20	52047	1189	2.3%	232777	14068	6.4%	180730	12879	7.7%	284824	15257	5.7%	1.1554	1.1211
2015/01/13	50858	4842	10.5%	218709	11653	5.6%	167851	6811	4.2%	269567	16495	6.5%	1.1775	1.1565
2015/01/06	46016	2814	6.5%	207056	11635	6.0%	161040	8821	5.8%	253072	14449	6.1%	1.1871	1.1843
2014/12/30	43202	2512	6.2%	195421	8127	4.3%	152219	5615	3.8%	238623	10639	4.7%	1.2157	1.2003
2014/12/23	40690	-15489	-27.6%	187294	4460	2.4%	146604	19949	15.8%	227984	-11029	-4.6%	1.2172	1.2177
2014/12/16	56179	-2127	-3.6%	182834	-12384	-6.3%	126655	-10257	-7.5%	239013	-14511	-5.7%	1.2510	1.2225
2014/12/09	58306	1034	1.8%	195218	-21333	-9.9%	136912	-22367	-14.0%	253524	-20299	-7.4%	1.2377	1.2453
2014/12/02	57272	-710	-1.2%	216551	-6511	-2.9%	159279	-5801	-3.5%	273823	-7221	-2.6%	1.2382	1.2287
2014/11/25	57982	-66	-0.1%	223062	-3716	-1.6%	165080	-3650	-2.2%	281044	-3782	-1.3%	1.2472	1.2443
2014/11/18	58048	-2406	-4.0%	226778	2431	1.1%	168730	4837	3.0%	284826	25	0.0%	1.2532	1.2388
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			183926			128747			239105			1.3372	1.3412

EURO FX - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS



	2014/12/30			2015/01/06			2015/01/13			2015/01/20			2015/01/27		
	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	28836	125155	96319	33160	123243	90083	25872	120497	94625	26525	104411	77886	26526	91184	64658
	前週比 枚数増減 (枚)			4324	-1912	-6236	-7288	-2746	4542	653	-16086	-16739	1	-13227	-13228
	前週比 枚数増減 (%)			15.00%	-1.53%	-6.47%	-21.98%	-2.23%	5.04%	2.52%	-13.35%	-17.69%	0.00%	-12.67%	-16.98%
EUR	43202	195421	152219	46016	207056	161040	50858	218709	167851	52047	232777	180730	50489	235234	184745
	前週比 枚数増減 (枚)			2814	11635	8821	4842	11653	6811	1189	14068	12879	-1558	2457	4015
	前週比 枚数増減 (%)			6.51%	5.95%	5.79%	10.52%	5.63%	4.23%	2.34%	6.43%	7.67%	-2.99%	1.06%	2.22%
GBP	35072	54374	19302	39156	64726	25570	41920	79060	37140	35319	81027	45708	38649	83989	45340
	前週比 枚数増減 (枚)			4084	10352	6268	2764	14334	11570	-6601	1967	8568	3330	2962	-368
	前週比 枚数増減 (%)			11.64%	19.04%	32.47%	7.06%	22.15%	45.25%	-15.75%	2.49%	23.07%	9.43%	3.66%	-0.81%
AUD	24646	65343	40697	16981	65633	48652	14778	60143	45365	9828	56408	46580	16079	65022	48943
	前週比 枚数増減 (枚)			-7665	290	7955	-2203	-5490	-3287	-4950	-3735	1215	6251	8614	2363
	前週比 枚数増減 (%)			-31.10%	0.44%	19.55%	-12.97%	-8.36%	-6.76%	-33.50%	-6.21%	2.68%	63.60%	15.27%	5.07%
CAD	32726	46759	14033	31275	48362	17087	27599	48778	21179	24238	53318	29080	28914	52877	23963
	前週比 枚数増減 (枚)			-1451	1603	3054	-3676	416	4092	-3361	4540	7901	4676	-441	-5117
	前週比 枚数増減 (%)			-4.43%	3.43%	21.76%	-11.75%	0.86%	23.95%	-12.18%	9.31%	37.31%	19.29%	-0.83%	-17.60%
CHF	8851	25396	16545	5547	29718	24171	4922	31366	26444	8226	18035	9809	8841	16214	7373
	前週比 枚数増減 (枚)			-3304	4322	7626	-625	1648	2273	3304	-13331	-16635	615	-1821	-2436
	前週比 枚数増減 (%)			-37.33%	17.02%	46.09%	-11.27%	5.55%	9.40%	67.13%	-42.50%	-62.91%	7.48%	-10.10%	-24.83%
NZD	8236	10082	1846	9865	10772	907	8396	10172	1776	10941	12758	1817	11908	15567	3659
	前週比 枚数増減 (枚)			1629	690	-939	-1469	-600	869	2545	2586	41	967	2809	1842
	前週比 枚数増減 (%)			19.78%	6.84%	-50.87%	-14.89%	-5.57%	95.81%	30.31%	25.42%	2.31%	8.84%	22.02%	101.38%
MXN	15878	79683	63805	18667	83118	64451	17305	71600	54295	19017	65280	46263	26739	71312	44573
	前週比 枚数増減 (枚)			2789	3435	646	-1362	-11518	-10156	1712	-6320	-8032	7722	6032	-1690
	前週比 枚数増減 (%)			17.57%	4.31%	1.01%	-7.30%	-13.86%	-15.76%	9.89%	-8.83%	-14.79%	40.61%	9.24%	-3.65%
Total All 8	197447	602213	404766	200667	632628	431961	191650	640325	448675	186141	624014	437873	208145	631399	423254
	前週比 枚数増減 (枚)			3220	30415	27195	-9017	7697	16714	-5509	-16311	-10802	22004	7385	-14619
	前週比 枚数増減 (%)			1.63%	5.05%	6.72%	-4.49%	1.22%	3.87%	-2.87%	-2.55%	-2.41%	11.82%	1.18%	-3.34%
Total 7 (MXN除く)	181569	522530	340961	182000	549510	367510	174345	568725	394380	167124	558734	391610	181406	560087	378681
	前週比 枚数増減 (枚)			431	26980	26549	-7655	19215	26870	-7221	-9991	-2770	14282	1353	-12929
	前週比 枚数増減 (%)			0.2%	5.2%	7.8%	-4.2%	3.5%	7.3%	-4.1%	-1.8%	-0.7%	8.5%	0.2%	-3.3%

直近5週 CFTC IMM主要7通貨の構成

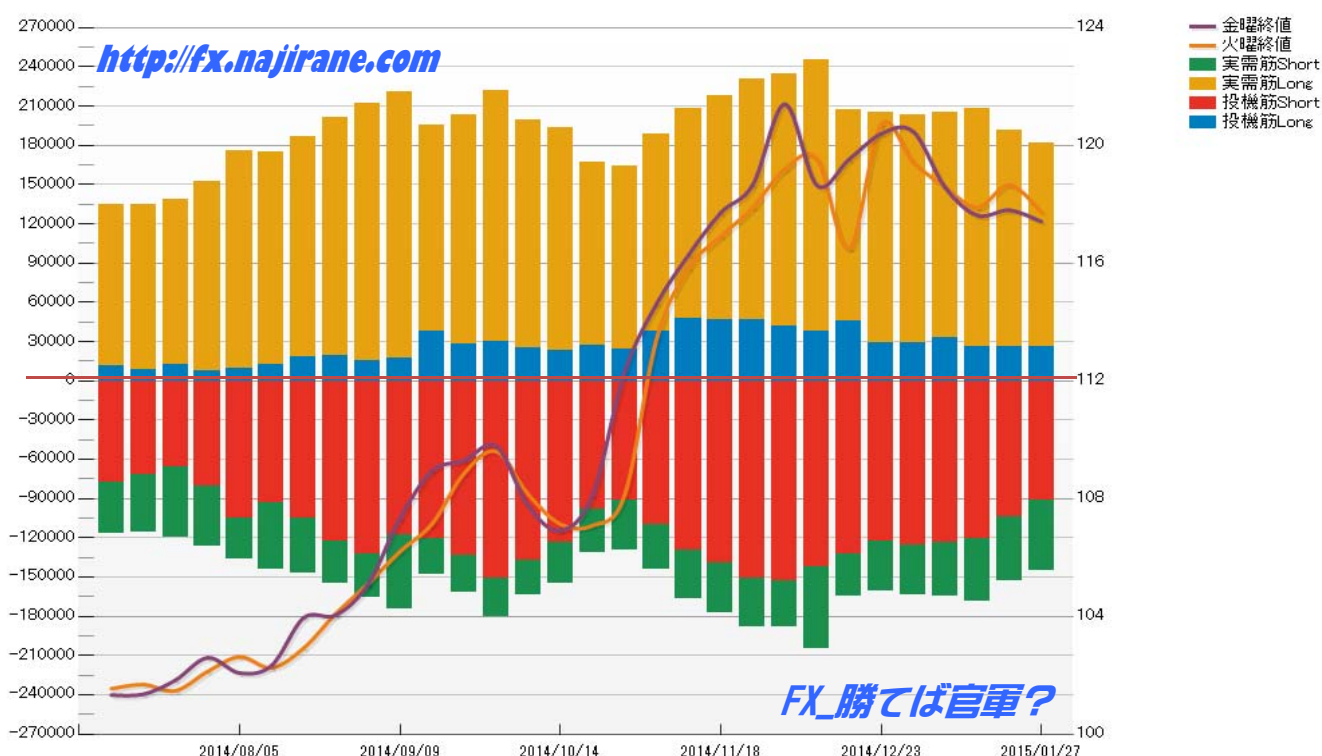


**JAPANESE YEN – CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS**

**Code-097741
2015/01/30 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
2015/01/27	26526	91184	64658	117710	155145	54103	-101042	209248	181671	145287	-36384	326958	117.73	117.41
2015/01/20	26525	104411	77886	130936	164972	48783	-116189	213755	191497	153194	-38303	344691	118.66	117.80
2015/01/13	25872	120497	94625	146369	182073	47978	-134095	230051	207945	168475	-39470	376420	117.89	117.62
2015/01/06	33160	123243	90083	156403	172310	41593	-130717	213903	205470	164836	-40634	370306	118.58	118.56
2014/12/30	28836	125155	96319	153991	174779	38377	-136402	213156	203615	163532	-40083	367147	119.43	120.47
2014/12/23	29021	122763	93742	151784	176015	38120	-137895	214135	205036	160883	-44153	365919	120.71	120.39
2014/12/16	45652	132579	86927	178231	161934	31809	-130125	193743	207586	164388	-43198	371974	116.49	119.52
2014/12/09	38067	142203	104136	180270	207616	62695	-144921	270311	245683	204898	-40785	450581	119.53	118.64
2014/12/02	41530	152690	111160	194220	192591	35841	-156750	228432	234121	188531	-45590	422652	119.20	121.40
2014/11/25	46304	150684	104380	196988	184551	37568	-146983	222119	230855	188252	-42603	419107	117.89	118.66
2014/11/18	46612	139066	92454	185678	171130	38295	-132835	209425	217742	177361	-40381	395103	116.91	117.71
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

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EURO FX - CHICAGO MERCANTILE EXCHANGE
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Code-099741
2015/01/30 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
2015/01/27	50489	235234	184745	285723	355311	111048	-244263	466359	405800	346282	-59518	752082	1.1370	1.1298
2015/01/20	52047	232777	180730	284824	350433	114236	-236197	464669	402480	347013	-55467	749493	1.1554	1.1211
2015/01/13	50858	218709	167851	269567	331934	106709	-225225	438643	382792	325418	-57374	708210	1.1775	1.1565
2015/01/06	46016	207056	161040	253072	322212	105617	-216595	427829	368228	312673	-55555	680901	1.1871	1.1843
2014/12/30	43202	195421	152219	238623	302896	101172	-201724	404068	346098	296593	-49505	642691	1.2157	1.2003
2014/12/23	40690	187294	146604	227984	295843	99595	-196248	395438	336533	286889	-49644	623422	1.2172	1.2177
2014/12/16	56179	182834	126655	239013	268612	95144	-173468	363756	324791	277978	-46813	602769	1.2510	1.2225
2014/12/09	58306	195218	136912	253524	367178	174825	-192353	542003	425484	370043	-55441	795527	1.2377	1.2453
2014/12/02	57272	216551	159279	273823	358219	143333	-214886	501552	415491	359884	-55607	775375	1.2382	1.2287
2014/11/25	57982	223062	165080	281044	366561	144526	-222035	511087	424543	367588	-56955	792131	1.2472	1.2443
2014/11/18	58048	226778	168730	284826	365846	141782	-224064	507628	423894	368560	-55334	792454	1.2532	1.2388
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

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