

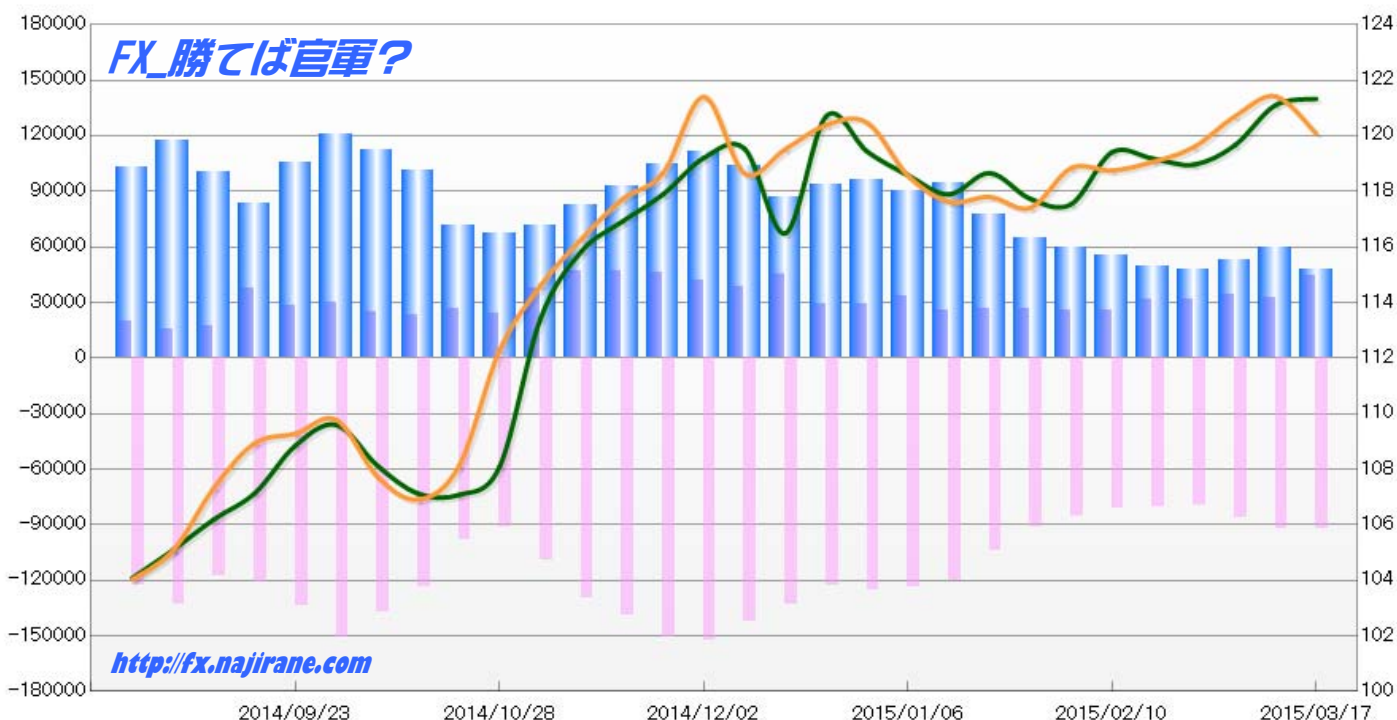
JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE
2014/09/23 ~ 2015/03/17

Code-097741
2015/03/20 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(%)		
2015/03/17	44496	11598	35.3%	92550	265	0.3%	48054	-11333	-19.1%	137046	11863	9.5%	121.33	120.08
2015/03/10	32898	-1046	-3.1%	92285	5820	6.7%	59387	6866	13.1%	125183	4774	4.0%	121.10	121.42
2015/03/03	33944	2333	7.4%	86465	7342	9.3%	52521	5009	10.5%	120409	9675	8.7%	119.65	120.69
2015/02/24	31611	342	1.1%	79123	-1237	-1.5%	47512	-1579	-3.2%	110734	-895	-0.8%	118.96	119.59
2015/02/17	31269	5385	20.8%	80360	-648	-0.8%	49091	-6033	-10.9%	111629	4737	4.4%	119.18	119.06
2015/02/10	25884	298	1.2%	81008	-4149	-4.9%	55124	-4447	-7.5%	106892	-3851	-3.5%	119.41	118.75
2015/02/03	25586	-940	-3.5%	85157	-6027	-6.6%	59571	-5087	-7.9%	110743	-6967	-5.9%	117.54	118.84
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			133813			105422			162204			108.86	109.29

JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS

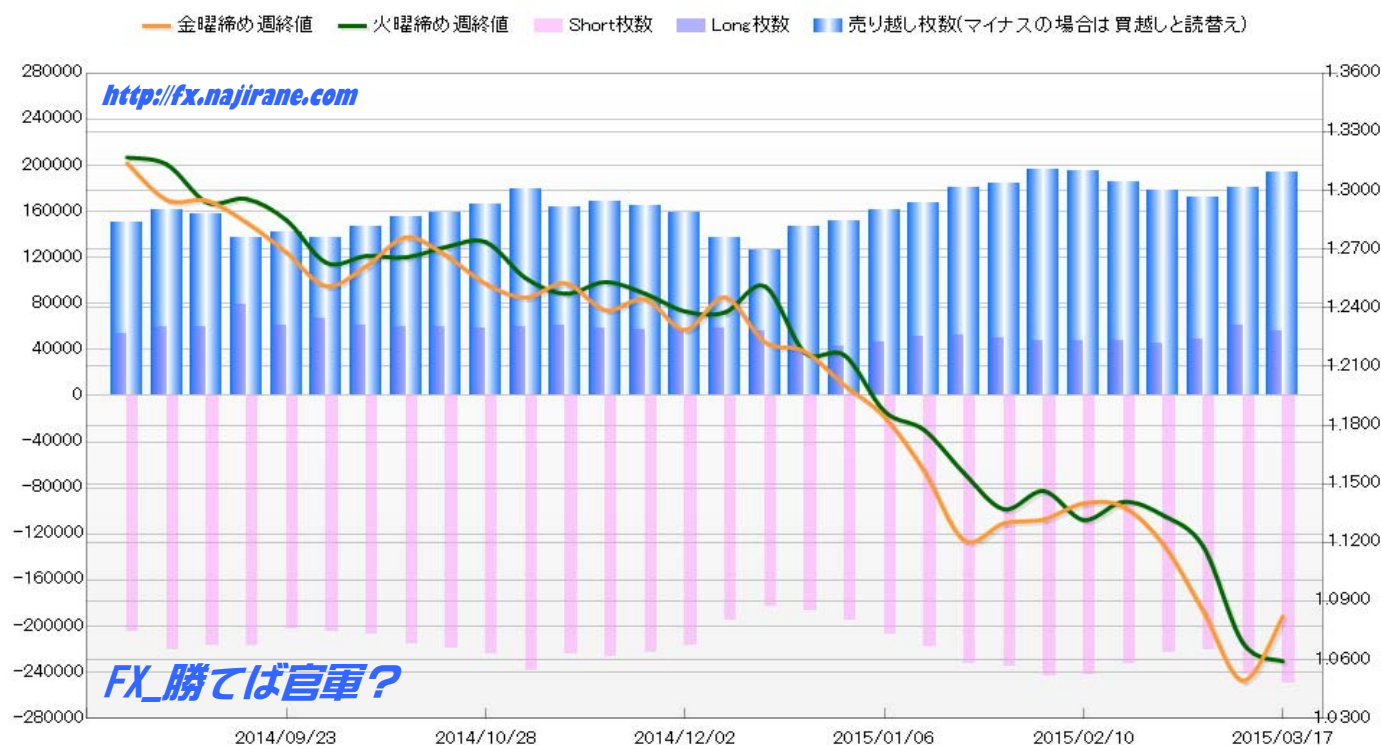
— 金曜終値 — 火曜終値 — Short枚数 — Long枚数 ■ 売り越し枚数(マイナスの場合は買越しと読替え)



EURO FX - CHICAGO MERCANTILE EXCHANGE Code-099741
2014/09/23 ~ **2015/03/17** **2015/03/20 NYクローズ時公表値**

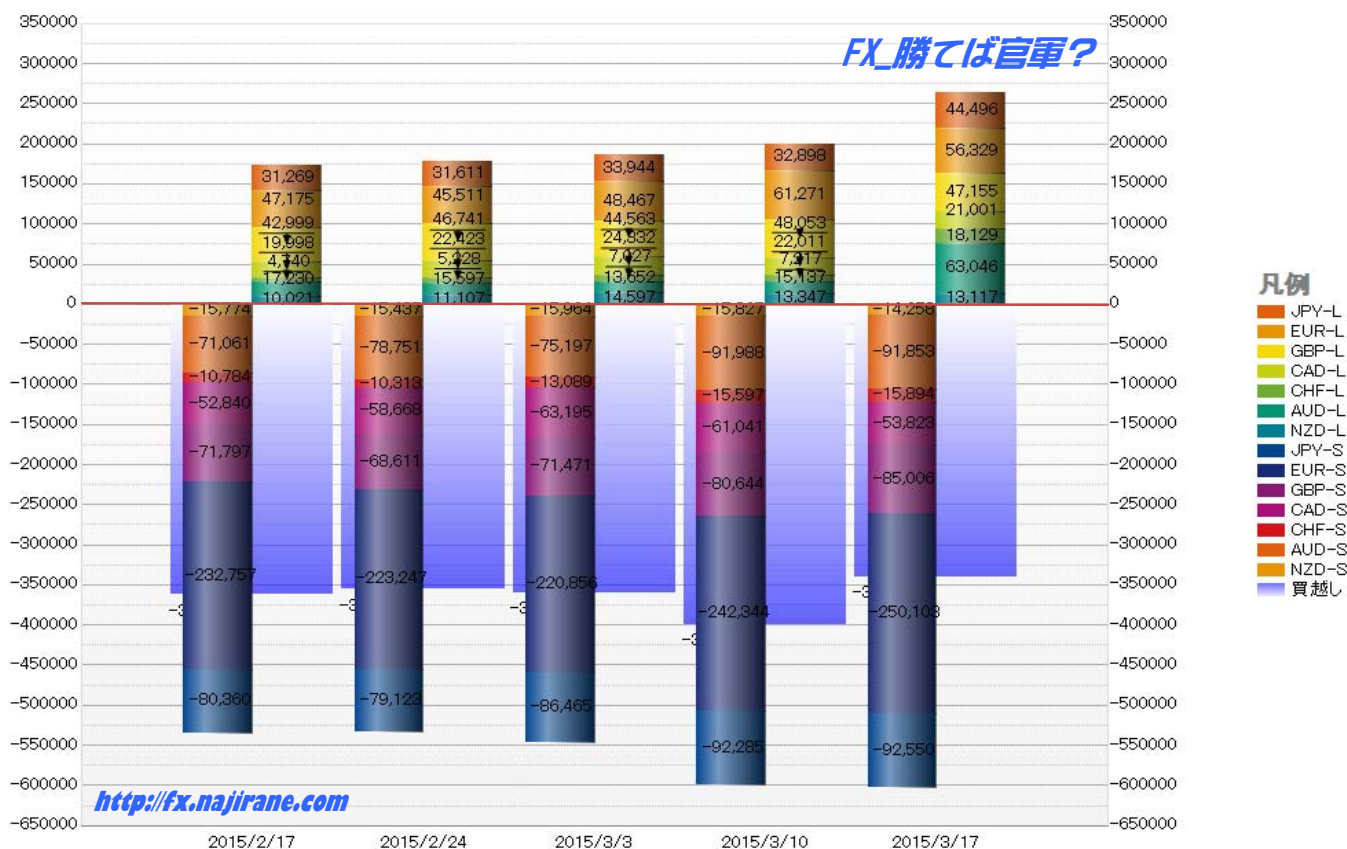
Report_Date	Non Commercial Positions											火曜日 引け値	金曜日 引け値	
	Long	増減		Short	増減		売り越し	増減		売買計	増減			
2015/03/17	56329	-4942	-8.1%	250103	7759	3.2%	193774	12701	7.0%	306432	2817	0.9%	1.0592	1.0822
2015/03/10	61271	12804	26.4%	242344	21488	9.7%	181073	8684	5.0%	303615	34292	12.7%	1.0685	1.0493
2015/03/03	48467	2956	6.5%	220856	-2391	-1.1%	172389	-5347	-3.0%	269323	565	0.2%	1.1179	1.0849
2015/02/24	45511	-1664	-3.5%	223247	-9510	-4.1%	177736	-7846	-4.2%	268758	-11174	-4.0%	1.1338	1.1189
2015/02/17	47175	-42	-0.1%	232757	-9101	-3.8%	185582	-9059	-4.7%	279932	-9143	-3.2%	1.1408	1.1382
2015/02/10	47217	-502	-1.1%	241858	-2170	-0.9%	194641	-1668	-0.8%	289075	-2672	-0.9%	1.1315	1.1400
2015/02/03	47719	-2770	-5.5%	244028	8794	3.7%	196309	11564	6.3%	291747	6024	2.1%	1.1463	1.1318
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			202619			141965			263273			1.2848	1.2683

EURO FX - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS



	2015/02/17			2015/02/24			2015/03/03			2015/03/10			2015/03/17		
	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	31269	80360	49091	31611	79123	47512	33944	86465	52521	32898	92285	59387	44496	92550	48054
	前週比 枚数増減 (枚)			342	-1237	-1579	2333	7342	5009	-1046	5820	6866	11598	265	-11333
	前週比 枚数増減 (%)			1.09%	-1.54%	-3.22%	7.38%	9.28%	10.54%	-3.08%	6.73%	13.07%	35.25%	0.29%	-19.08%
EUR	47175	232757	185582	45511	223247	177736	48467	220856	172389	61271	242344	181073	56329	250103	193774
	前週比 枚数増減 (枚)			-1664	-9510	-7846	2956	-2391	-5347	12804	21488	8684	-4942	7759	12701
	前週比 枚数増減 (%)			-3.53%	-4.09%	-4.23%	6.50%	-1.07%	-3.01%	26.42%	9.73%	5.04%	-8.07%	3.20%	7.01%
GBP	42999	71797	28798	46741	68611	21870	44563	71471	26908	48053	80644	32591	47155	85006	37851
	前週比 枚数増減 (枚)			3742	-3186	-6928	-2178	2860	5038	3490	9173	5683	-898	4362	5260
	前週比 枚数増減 (%)			8.70%	-4.44%	-24.06%	-4.66%	4.17%	23.04%	7.83%	12.83%	21.12%	-1.87%	5.41%	16.14%
AUD	17230	71061	53831	15597	78751	63154	13652	75197	61545	15137	91988	76851	63046	91853	28807
	前週比 枚数増減 (枚)			-1633	7690	9323	-1945	-3554	-1609	1485	16791	15306	47909	-135	-48044
	前週比 枚数増減 (%)			-9.48%	10.82%	17.32%	-12.47%	-4.51%	-2.55%	10.88%	22.33%	24.87%	316.50%	-0.15%	-62.52%
CAD	19998	52840	32842	22423	58668	36245	24332	63195	38863	22011	61041	39030	21001	53823	32822
	前週比 枚数増減 (枚)			2425	5828	3403	1909	4527	2618	-2321	-2154	167	-1010	-7218	-6208
	前週比 枚数増減 (%)			12.13%	11.03%	10.36%	8.51%	7.72%	7.22%	-9.54%	-3.41%	0.43%	-4.59%	-11.82%	-15.91%
CHF	4740	10784	6044	5228	10313	5085	7027	13089	6062	7217	15597	8380	18129	15894	-2235
	前週比 枚数増減 (枚)			488	-471	-959	1799	2776	977	190	2508	2318	10912	297	-10615
	前週比 枚数増減 (%)			10.30%	-4.37%	-15.87%	34.41%	26.92%	19.21%	2.70%	19.16%	38.24%	151.20%	1.90%	-126.67%
NZD	10021	15774	5753	11107	15437	4330	14597	15964	1367	13347	15827	2480	13117	14258	1141
	前週比 枚数増減 (枚)			1086	-337	-1423	3490	527	-2963	-1250	-137	1113	-230	-1569	-1339
	前週比 枚数増減 (%)			10.84%	-2.14%	-24.73%	31.42%	3.41%	-68.43%	-8.56%	-0.86%	81.42%	-1.72%	-9.91%	-53.99%
MXN	28873	74318	45445	34105	82449	48344	31414	74821	43407	30622	66269	35647	23702	79641	55939
	前週比 枚数増減 (枚)			5232	8131	2899	-2691	-7628	-4937	-792	-8552	-7760	-6920	13372	20292
	前週比 枚数増減 (%)			18.12%	10.94%	6.38%	-7.89%	-9.25%	-10.21%	-2.52%	-11.43%	-17.88%	-22.60%	20.18%	56.92%
Total All 8	202305	609691	407386	212323	616599	404276	217996	621058	403062	230556	665995	435439	286975	683128	396153
	前週比 枚数増減 (枚)			10018	6908	-3110	5673	4459	-1214	12560	44937	32377	56419	17133	-39286
	前週比 枚数増減 (%)			4.95%	1.13%	-0.76%	2.67%	0.72%	-0.30%	5.76%	7.24%	8.03%	24.47%	2.57%	-9.02%
Total 7 (MXN除く)	173432	535373	361941	178218	534150	355932	186582	546237	359655	199934	599726	399792	263273	603487	340214
	前週比 枚数増減 (枚)			4786	-1223	-6009	8364	12087	3723	13352	53489	40137	63339	3761	-59578
	前週比 枚数増減 (%)			2.8%	-0.2%	-1.7%	4.7%	2.3%	1.0%	7.2%	9.8%	11.2%	31.7%	0.6%	-14.9%

直近5週 CFTC IMM主要7通貨の構成

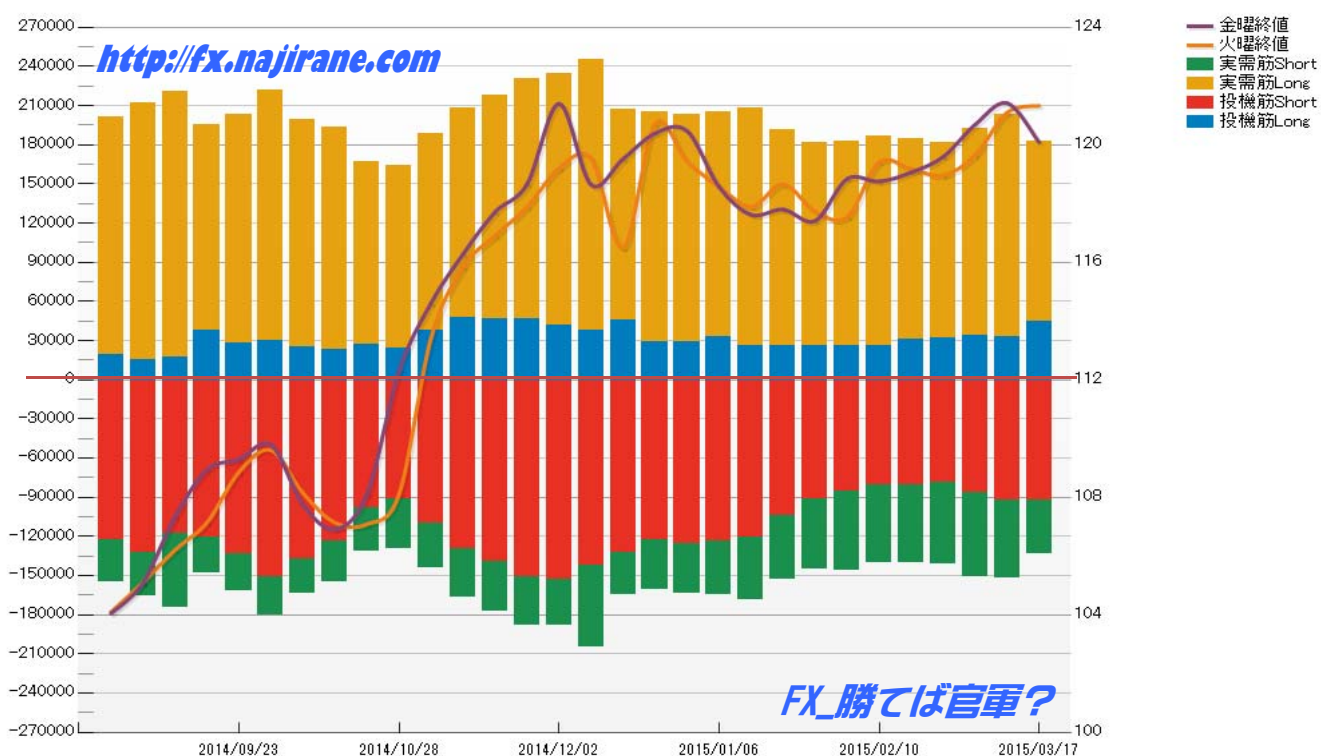


JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS

Code-097741
2015/03/20 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
2015/03/17	44496	92550	48054	137046	138442	40731	-97711	179173	182938	133281	-49657	316219	121.33	120.08
2015/03/10	32898	92285	59387	125183	169840	59731	-110109	229571	202738	152016	-50722	354754	121.10	121.42
2015/03/03	33944	86465	52521	120409	158423	64993	-93430	223416	192367	151458	-40909	343825	119.65	120.69
2015/02/24	31611	79123	47512	110734	149980	62607	-87373	212587	181591	141730	-39861	323321	118.96	119.59
2015/02/17	31269	80360	49091	111629	152950	60096	-92854	213046	184219	140456	-43763	324675	119.18	119.06
2015/02/10	25884	81008	55124	106892	160293	59335	-100958	219628	186177	140343	-45834	326520	119.41	118.75
2015/02/03	25586	85157	59571	110743	157407	61268	-96139	218675	182993	146425	-36568	329418	117.54	118.84
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

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EURO FX - CHICAGO MERCANTILE EXCHANGE
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2015/03/20 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
2015/03/17	56329	250103	193774	306432	348754	101065	-247689	449819	405083	351168	-53915	756251	1.0592	1.0822
2015/03/10	61271	242344	181073	303615	369650	136170	-233480	505820	430921	378514	-52407	809435	1.0685	1.0493
2015/03/03	48467	220856	172389	269323	347041	122394	-224647	469435	395508	343250	-52258	738758	1.1179	1.0849
2015/02/24	45511	223247	177736	268758	343315	116354	-226961	459669	388826	339601	-49225	728427	1.1338	1.1189
2015/02/17	47175	232757	185582	279932	349201	111559	-237642	460760	396376	344316	-52060	740692	1.1408	1.1382
2015/02/10	47217	241858	194641	289075	355674	110223	-245451	465897	402891	352081	-50810	754972	1.1315	1.1400
2015/02/03	47719	244028	196309	291747	366203	113239	-252964	479442	413922	357267	-56655	771189	1.1463	1.1318
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

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