

JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE

Code-097741

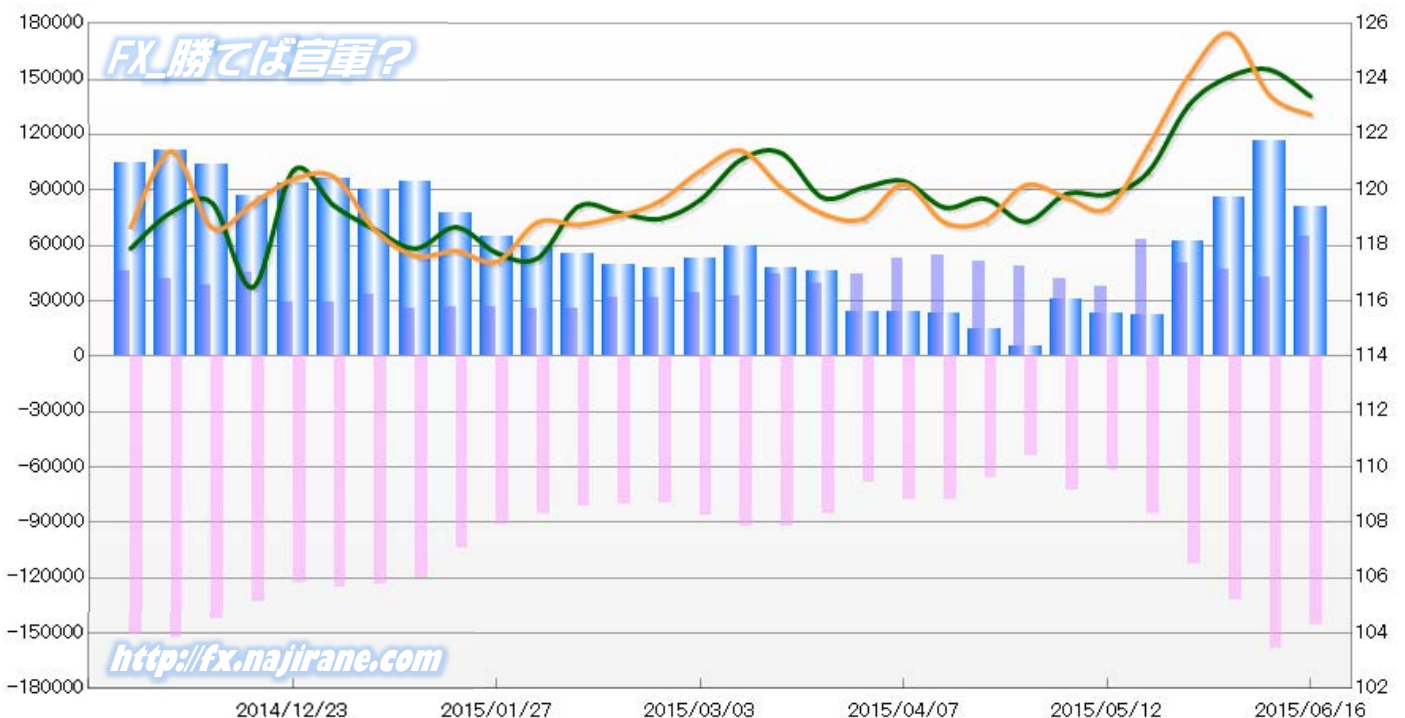
2014/12/23 ~ 2015/06/16

2015/06/19 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(%) | | |
| 2015/06/16 | 64760 | 22320 | 52.6% | 145424 | -13302 | -8.4% | 80664 | -35622 | -30.6% | 210184 | 9018 | 4.5% | 123.38 | 122.71 |
| 2015/06/09 | 42440 | -4241 | -9.1% | 158726 | 26352 | 19.9% | 116286 | 30593 | 35.7% | 201166 | 22111 | 12.3% | 124.34 | 123.40 |
| 2015/06/02 | 46681 | -3529 | -7.0% | 132374 | 19940 | 17.7% | 85693 | 23469 | 37.7% | 179055 | 16411 | 10.1% | 124.09 | 125.65 |
| 2015/05/26 | 50210 | -13188 | -20.8% | 112434 | 27031 | 31.7% | 62224 | 40219 | 182.8% | 162644 | 13843 | 9.3% | 123.05 | 124.11 |
| 2015/05/19 | 63398 | 25550 | 67.5% | 85403 | 23962 | 39.0% | 22005 | -1588 | -6.7% | 148801 | 49512 | 49.9% | 120.64 | 121.56 |
| 2015/05/12 | 37848 | -4004 | -9.6% | 61441 | -11594 | -15.9% | 23593 | -7590 | -24.3% | 99289 | -15598 | -13.6% | 119.84 | 119.33 |
| 2015/05/05 | 41852 | -6869 | -14.1% | 73035 | 18821 | 34.7% | 31183 | 25690 | 467.7% | 114887 | 11952 | 11.6% | 119.86 | 119.72 |
| 2015/04/28 | 48721 | -2799 | -5.4% | 54214 | -11754 | -17.8% | 5493 | -8955 | -62.0% | 102935 | -14553 | -12.4% | 118.85 | 120.18 |
| 2015/04/21 | 51520 | -3263 | -6.0% | 65968 | -11885 | -15.3% | 14448 | -8622 | -37.4% | 117488 | -15148 | -11.4% | 119.69 | 118.88 |
| 2015/04/14 | 54783 | 1463 | 2.7% | 77853 | 84 | 0.1% | 23070 | -1379 | -5.6% | 132636 | 1547 | 1.2% | 119.37 | 118.83 |
| 2015/04/07 | 53320 | 8911 | 20.1% | 77769 | 9436 | 13.8% | 24449 | 525 | 2.2% | 131089 | 18347 | 16.3% | 120.32 | 120.20 |
| 2015/03/31 | 44409 | 5253 | 13.4% | 68333 | -16728 | -19.7% | 23924 | -21981 | -47.9% | 112742 | -11475 | -9.2% | 120.08 | 118.96 |
| 2015/03/24 | 39156 | -5340 | -12.0% | 85061 | -7489 | -8.1% | 45905 | -2149 | -4.5% | 124217 | -12829 | -9.4% | 119.73 | 119.15 |
| 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 | | | 122763 | | | 93742 | | | 151784 | | | 120.71 | 120.39 |

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)



EURO FX - CHICAGO MERCANTILE EXCHANGE
2014/12/23 ~ 2015/06/16

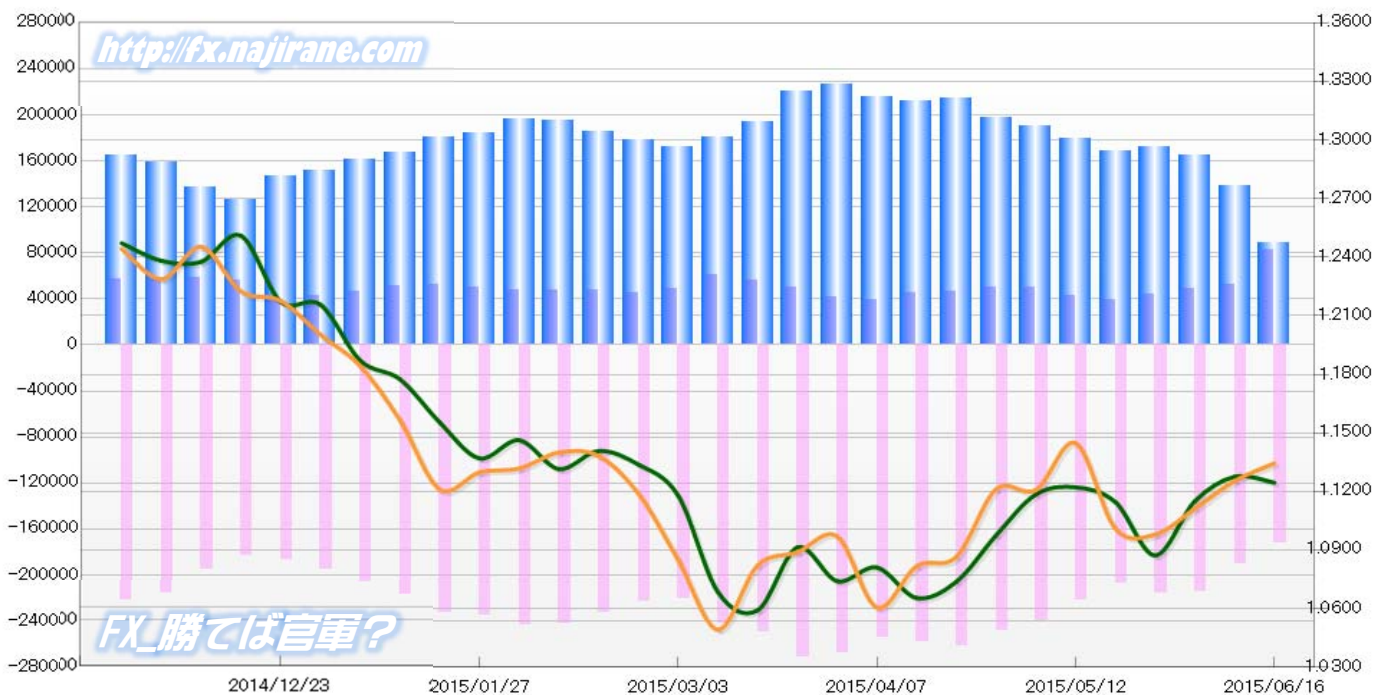
Code-099741

2015/06/19 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 | |
| 2015/06/16 | 82714 | 30071 | 57.1% | 172071 | -18546 | -9.7% | 89357 | -48617 | -35.2% | 254785 | 11525 | 4.7% | 1.1245 | 1.1345 |
| 2015/06/09 | 52643 | 3172 | 6.4% | 190617 | -24366 | -11.3% | 137974 | -27538 | -16.6% | 243260 | -21194 | -8.0% | 1.1276 | 1.1254 |
| 2015/06/02 | 49471 | 5250 | 11.9% | 214983 | -978 | -0.5% | 165512 | -6228 | -3.6% | 264454 | 4272 | 1.6% | 1.1151 | 1.1113 |
| 2015/05/26 | 44221 | 5463 | 14.1% | 215961 | 8864 | 4.3% | 171740 | 3401 | 2.0% | 260182 | 14327 | 5.8% | 1.0873 | 1.0980 |
| 2015/05/19 | 38758 | -4575 | -10.6% | 207097 | -15212 | -6.8% | 168339 | -10637 | -5.9% | 245855 | -19787 | -7.4% | 1.1146 | 1.1010 |
| 2015/05/12 | 43333 | -6783 | -13.5% | 222309 | -17934 | -7.5% | 178976 | -11151 | -5.9% | 265642 | -24717 | -8.5% | 1.1222 | 1.1448 |
| 2015/05/05 | 50116 | -618 | -1.2% | 240243 | -8257 | -3.3% | 190127 | -7639 | -3.9% | 290359 | -8875 | -3.0% | 1.1185 | 1.1208 |
| 2015/04/28 | 50734 | 3913 | 8.4% | 248500 | -12966 | -5.0% | 197766 | -16879 | -7.9% | 299234 | -9053 | -2.9% | 1.0976 | 1.1212 |
| 2015/04/21 | 46821 | 1557 | 3.4% | 261466 | 3855 | 1.5% | 214645 | 2298 | 1.1% | 308287 | 5412 | 1.8% | 1.0738 | 1.0866 |
| 2015/04/14 | 45264 | 5820 | 14.8% | 257611 | 2909 | 1.1% | 212347 | -2911 | -1.4% | 302875 | 8729 | 3.0% | 1.0655 | 1.0818 |
| 2015/04/07 | 39444 | -2265 | -5.4% | 254702 | -13567 | -5.1% | 215258 | -11302 | -5.0% | 294146 | -15832 | -5.1% | 1.0811 | 1.0606 |
| 2015/03/31 | 41709 | -8439 | -16.8% | 268269 | -2842 | -1.0% | 226560 | 5597 | 2.5% | 309978 | -11281 | -3.5% | 1.0741 | 1.0970 |
| 2015/03/24 | 50148 | -6181 | -11.0% | 271111 | 21008 | 8.4% | 220963 | 27189 | 14.0% | 321259 | 14827 | 4.8% | 1.0914 | 1.0889 |
| 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 | | | 187294 | | | 146604 | | | 227984 | | | 1.2172 | 1.2177 |

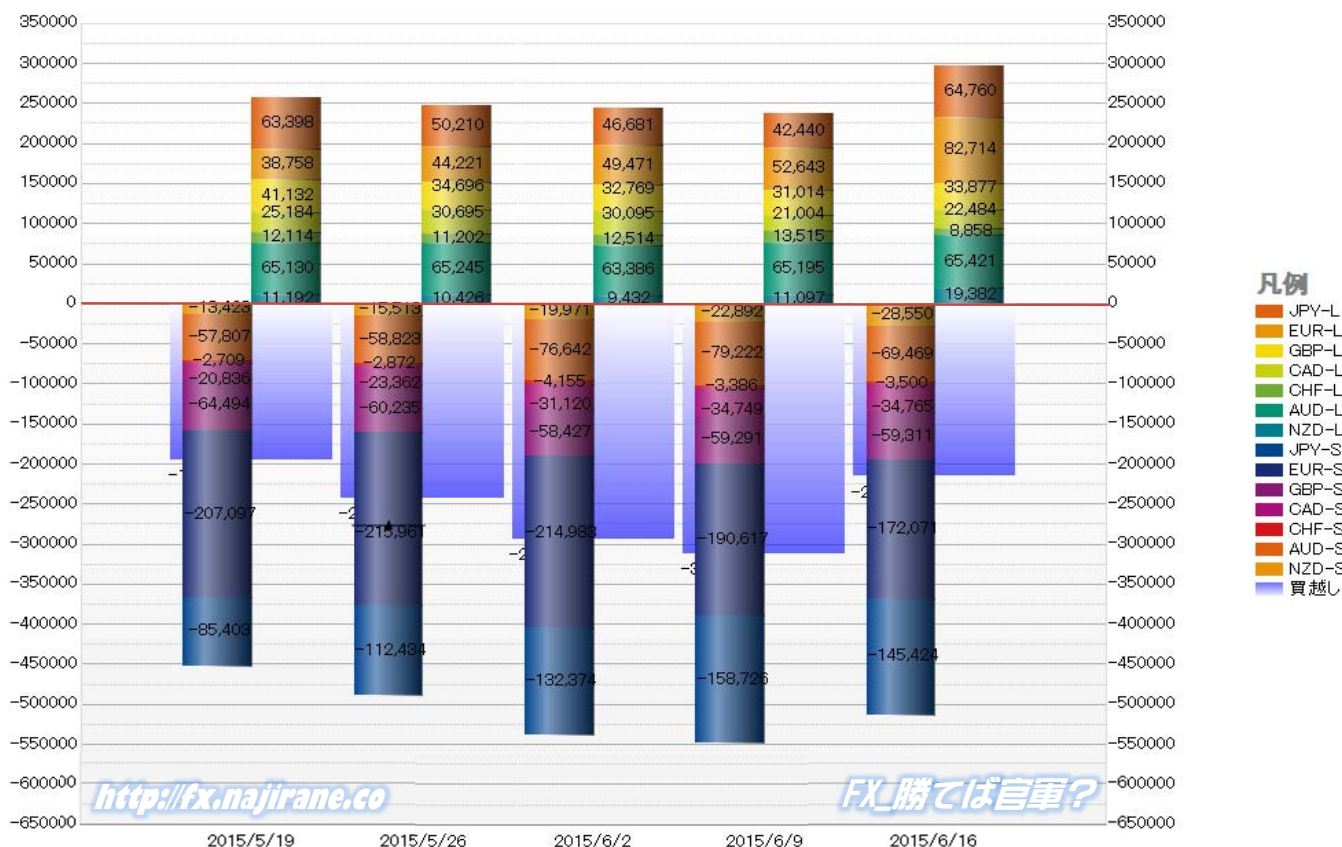
EURO FX - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS

— 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)



| | 2015/05/19 | | | 2015/05/26 | | | 2015/06/02 | | | 2015/06/09 | | | 2015/06/16 | | |
|-----------------|--------------|--------|--------|------------|--------|---------|------------|--------|----------|------------|---------|----------|------------|---------|---------|
| | 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 | 63398 | 85403 | 22005 | 50210 | 112434 | 62224 | 46681 | 132374 | 85693 | 42440 | 158726 | 116286 | 64760 | 145424 | 80664 |
| | 前週比 枚数増減 (枚) | | | -13188 | 27031 | 40219 | -3529 | 19940 | 23469 | -4241 | 26352 | 30593 | 22320 | -13302 | -35622 |
| | 前週比 枚数増減 (%) | | | -20.80% | 31.65% | 182.77% | -7.03% | 17.73% | 37.72% | -9.09% | 19.91% | 35.70% | 52.59% | -8.38% | -30.63% |
| EUR | 38758 | 207097 | 168339 | 44221 | 215961 | 171740 | 49471 | 214983 | 165512 | 52643 | 190617 | 137974 | 82714 | 172071 | 89357 |
| | 前週比 枚数増減 (枚) | | | 5463 | 8864 | 3401 | 5250 | -978 | -6228 | 3172 | -24366 | -27538 | 30071 | -18546 | -48617 |
| | 前週比 枚数増減 (%) | | | 14.10% | 4.28% | 2.02% | 11.87% | -0.45% | -3.63% | 6.41% | -11.33% | -16.64% | 57.12% | -9.73% | -35.24% |
| GBP | 41132 | 64494 | 23362 | 34696 | 60235 | 25539 | 32769 | 58427 | 25658 | 31014 | 59291 | 28277 | 33877 | 59311 | 25434 |
| | 前週比 枚数増減 (枚) | | | -6436 | -4259 | 2177 | -1927 | -1808 | 119 | -1755 | 864 | 2619 | 2863 | 20 | -2843 |
| | 前週比 枚数増減 (%) | | | -15.65% | -6.60% | 9.32% | -5.55% | -3.00% | 0.47% | -5.36% | 1.48% | 10.21% | 9.23% | 0.03% | -10.05% |
| AUD | 65130 | 57807 | -7323 | 65245 | 58823 | -6422 | 63386 | 76642 | 13256 | 65195 | 79222 | 14027 | 65421 | 69469 | 4048 |
| | 前週比 枚数増減 (枚) | | | 115 | 1016 | 901 | -1859 | 17819 | 19678 | 1809 | 2580 | 771 | 226 | -9753 | -9979 |
| | 前週比 枚数増減 (%) | | | 0.18% | 1.76% | -12.30% | -2.85% | 30.29% | -306.42% | 2.85% | 3.37% | 5.82% | 0.35% | -12.31% | -71.14% |
| CAD | 25184 | 20836 | -4348 | 30695 | 23362 | -7333 | 30095 | 31120 | 1025 | 21004 | 34749 | 13745 | 22484 | 34765 | 12281 |
| | 前週比 枚数増減 (枚) | | | 5511 | 2526 | -2985 | -600 | 7758 | 8358 | -9091 | 3629 | 12720 | 1480 | 16 | -1464 |
| | 前週比 枚数増減 (%) | | | 21.88% | 12.12% | 68.65% | -1.95% | 33.21% | -113.98% | -30.21% | 11.66% | 1240.98% | 7.05% | 0.05% | -10.65% |
| CHF | 12114 | 2709 | -9405 | 11202 | 2872 | -8330 | 12514 | 4155 | -8359 | 13515 | 3386 | -10129 | 8858 | 3500 | -5358 |
| | 前週比 枚数増減 (枚) | | | -912 | 163 | 1075 | 1312 | 1283 | -29 | 1001 | -769 | -1770 | -4657 | 114 | 4771 |
| | 前週比 枚数増減 (%) | | | -7.53% | 6.02% | -11.43% | 11.71% | 44.67% | 0.35% | 8.00% | -18.51% | -21.17% | -34.46% | 3.37% | -47.10% |
| NZD | 11192 | 13423 | 2231 | 10426 | 15513 | 5087 | 9432 | 19971 | 10539 | 11097 | 22892 | 11795 | 19382 | 28550 | 9168 |
| | 前週比 枚数増減 (枚) | | | -766 | 2090 | 2856 | -994 | 4458 | 5452 | 1665 | 2921 | 1256 | 8285 | 5658 | -2627 |
| | 前週比 枚数増減 (%) | | | -6.84% | 15.57% | 128.01% | -9.53% | 28.74% | 107.18% | 17.65% | 14.63% | 11.92% | 74.66% | 24.72% | -22.27% |
| MXN | 23706 | 55037 | 31331 | 23943 | 56459 | 32516 | 33983 | 79110 | 45127 | 28602 | 79734 | 51132 | 28245 | 80735 | 52490 |
| | 前週比 枚数増減 (枚) | | | 237 | 1422 | 1185 | 10040 | 22651 | 12611 | -5381 | 624 | 6005 | -357 | 1001 | 1358 |
| | 前週比 枚数増減 (%) | | | 1.00% | 2.58% | 3.78% | 41.93% | 40.12% | 38.78% | -15.83% | 0.79% | 13.31% | -1.25% | 1.26% | 2.66% |
| Total All 8 | 280614 | 506806 | 226192 | 270638 | 545659 | 275021 | 278331 | 616782 | 338451 | 265510 | 628617 | 363107 | 325741 | 593825 | 268084 |
| | 前週比 枚数増減 (枚) | | | -9976 | 38853 | 48829 | 7693 | 71123 | 63430 | -12821 | 11835 | 24656 | 60231 | -34792 | -95023 |
| | 前週比 枚数増減 (%) | | | -3.56% | 7.67% | 21.59% | 2.84% | 13.03% | 23.06% | -4.61% | 1.92% | 7.28% | 22.69% | -5.53% | -26.17% |
| Total 7 (MXN除く) | 256908 | 451769 | 194861 | 246695 | 489200 | 242505 | 244348 | 537672 | 293324 | 236908 | 548883 | 311975 | 297496 | 513090 | 215594 |
| | 前週比 枚数増減 (枚) | | | -10213 | 37431 | 47644 | -2347 | 48472 | 50819 | -7440 | 11211 | 18651 | 60588 | -35793 | -96381 |
| | 前週比 枚数増減 (%) | | | -4.0% | 8.3% | 24.5% | -1.0% | 9.9% | 21.0% | -3.0% | 2.1% | 6.4% | 25.6% | -6.5% | -30.9% |

直近5週 CFTC IMM主要7通貨の構成

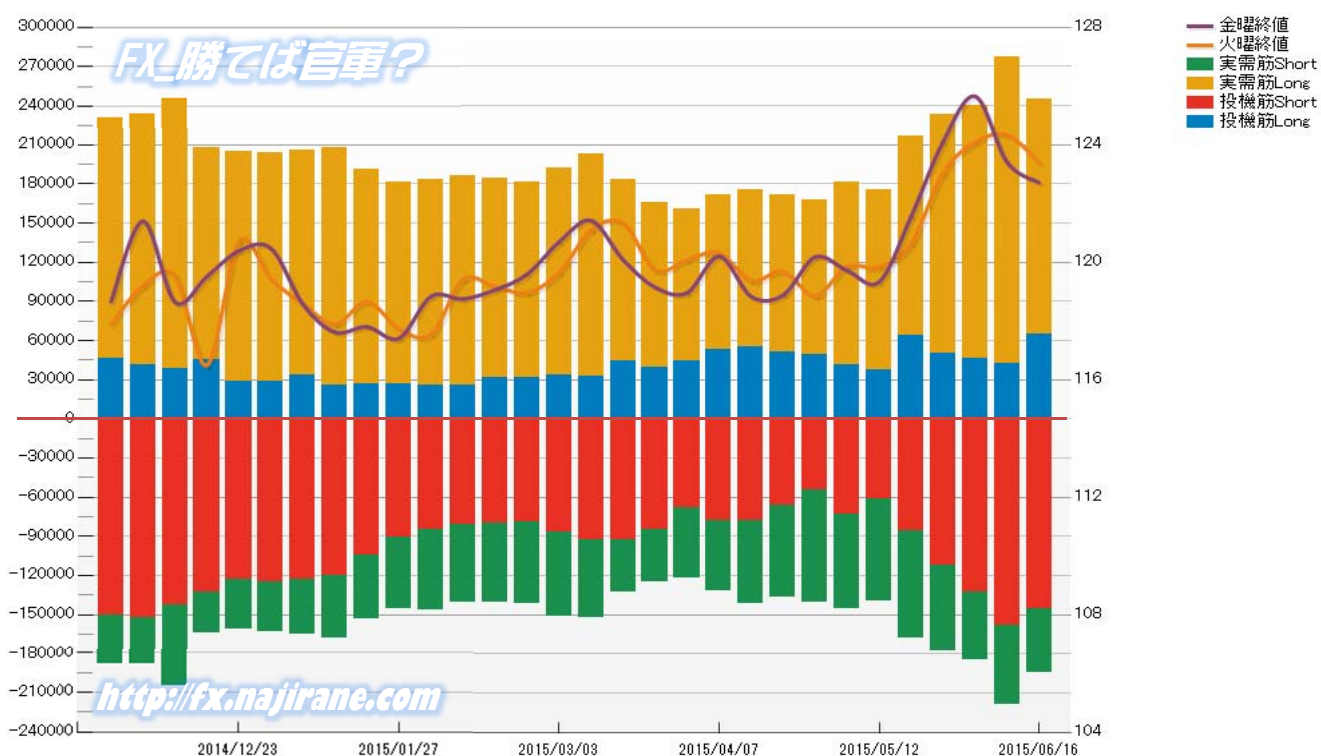


JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS

Code-097741
2015/06/19 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 |
| 2015/06/16 | 64760 | 145424 | 80664 | 210184 | 180102 | 49482 | -130620 | 229584 | 244862 | 194906 | -49956 | 439768 | 123.38 | 122.71 |
| 2015/06/09 | 42440 | 158726 | 116286 | 201166 | 234607 | 60130 | -174477 | 294737 | 277047 | 218856 | -58191 | 495903 | 124.34 | 123.40 |
| 2015/06/02 | 46681 | 132374 | 85693 | 179055 | 193122 | 52276 | -140846 | 245398 | 239803 | 184650 | -55153 | 424453 | 124.09 | 125.65 |
| 2015/05/26 | 50210 | 112434 | 62224 | 162644 | 183190 | 65232 | -117958 | 248422 | 233400 | 177666 | -55734 | 411066 | 123.05 | 124.11 |
| 2015/05/19 | 63398 | 85403 | 22005 | 148801 | 153519 | 82936 | -70583 | 236455 | 216917 | 168339 | -48578 | 385256 | 120.64 | 121.56 |
| 2015/05/12 | 37848 | 61441 | 23593 | 99289 | 137626 | 78612 | -59014 | 216238 | 175474 | 140053 | -35421 | 315527 | 119.84 | 119.33 |
| 2015/05/05 | 41852 | 73035 | 31183 | 114887 | 139448 | 72449 | -66999 | 211897 | 181300 | 145484 | -35816 | 326784 | 119.86 | 119.72 |
| 2015/04/28 | 48721 | 54214 | 5493 | 102935 | 118521 | 85966 | -32555 | 204487 | 167242 | 140180 | -27062 | 307422 | 118.85 | 120.18 |
| 2015/04/21 | 51520 | 65968 | 14448 | 117488 | 120368 | 70330 | -50038 | 190698 | 171888 | 136298 | -35590 | 308186 | 119.69 | 118.88 |
| 2015/04/14 | 54783 | 77853 | 23070 | 132636 | 121029 | 64194 | -56835 | 185223 | 175812 | 142047 | -33765 | 317859 | 119.37 | 118.83 |
| 2015/04/07 | 53320 | 77769 | 24449 | 131089 | 118118 | 54475 | -63643 | 172593 | 171438 | 132244 | -39194 | 303682 | 120.32 | 120.20 |
| 2015/03/31 | 44409 | 68333 | 23924 | 112742 | 116378 | 53965 | -62413 | 170343 | 160787 | 122298 | -38489 | 283085 | 120.08 | 118.96 |
| 2015/03/24 | 39156 | 85061 | 45905 | 124217 | 126021 | 40043 | -85978 | 166064 | 165177 | 125104 | -40073 | 290281 | 119.73 | 119.15 |
| 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 |

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

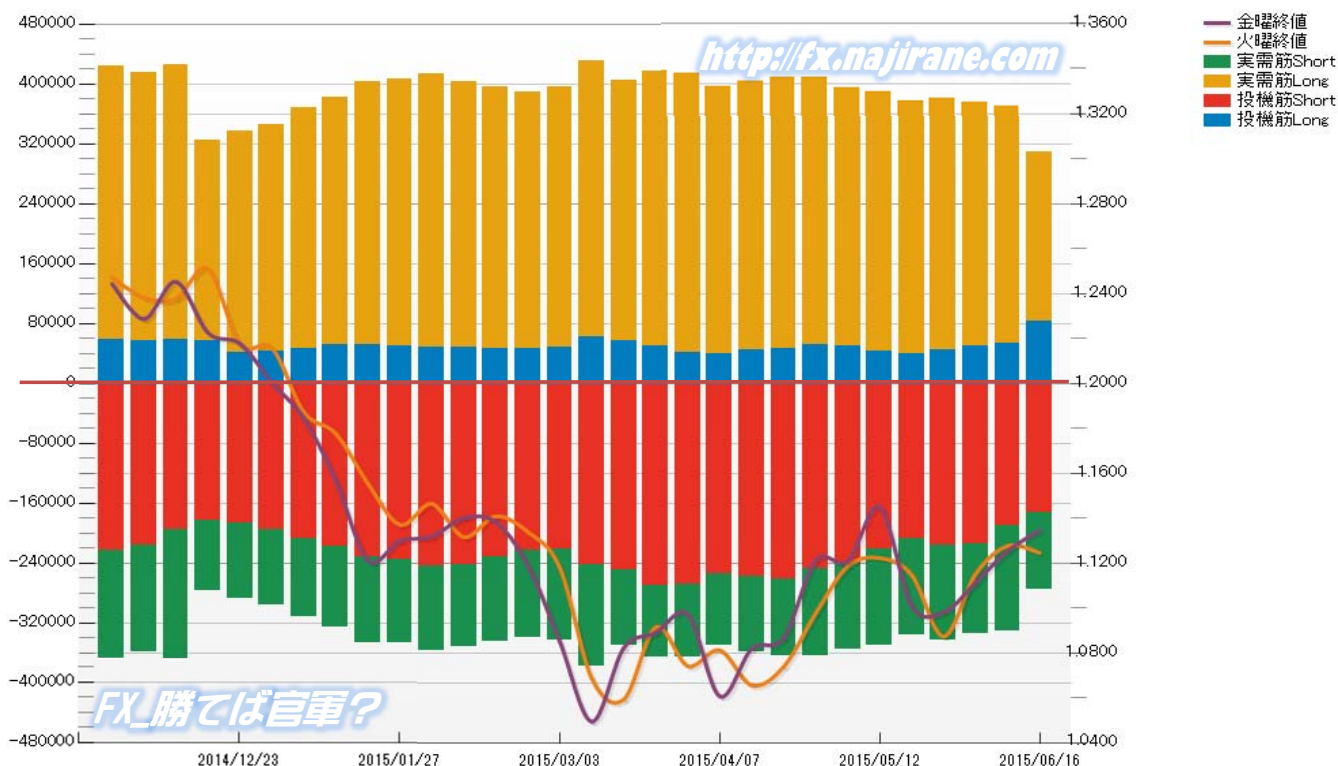


**EURO FX - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS**

**Code-099741
2015/06/19 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 |
| 2015/06/16 | 82714 | 172071 | 89357 | 254785 | 225812 | 102841 | -122971 | 328653 | 308526 | 274912 | -33614 | 583438 | 1.1245 | 1.1345 |
| 2015/06/09 | 52643 | 190617 | 137974 | 243260 | 316710 | 139995 | -176715 | 456705 | 369353 | 330612 | -38741 | 699965 | 1.1276 | 1.1254 |
| 2015/06/02 | 49471 | 214983 | 165512 | 264454 | 326452 | 119316 | -207136 | 445768 | 375923 | 334299 | -41624 | 710222 | 1.1151 | 1.1113 |
| 2015/05/26 | 44221 | 215961 | 171740 | 260182 | 336026 | 127583 | -208443 | 463609 | 380247 | 343544 | -36703 | 723791 | 1.0873 | 1.0980 |
| 2015/05/19 | 38758 | 207097 | 168339 | 245855 | 338273 | 129839 | -208434 | 468112 | 377031 | 336936 | -40095 | 713967 | 1.1146 | 1.1010 |
| 2015/05/12 | 43333 | 222309 | 178976 | 265642 | 345101 | 127933 | -217168 | 473034 | 388434 | 350242 | -38192 | 738676 | 1.1222 | 1.1448 |
| 2015/05/05 | 50116 | 240243 | 190127 | 290359 | 343981 | 116070 | -227911 | 460051 | 394097 | 356313 | -37784 | 750410 | 1.1185 | 1.1208 |
| 2015/04/28 | 50734 | 248500 | 197766 | 299234 | 356986 | 116294 | -240692 | 473280 | 407720 | 364794 | -42926 | 772514 | 1.0976 | 1.1212 |
| 2015/04/21 | 46821 | 261466 | 214645 | 308287 | 361058 | 102833 | -258225 | 463891 | 407879 | 364299 | -43580 | 772178 | 1.0738 | 1.0866 |
| 2015/04/14 | 45264 | 257611 | 212347 | 302875 | 358360 | 101060 | -257300 | 459420 | 403624 | 358671 | -44953 | 762295 | 1.0655 | 1.0818 |
| 2015/04/07 | 39444 | 254702 | 215258 | 294146 | 356228 | 96223 | -260005 | 452451 | 395672 | 350925 | -44747 | 746597 | 1.0811 | 1.0606 |
| 2015/03/31 | 41709 | 268269 | 226560 | 309978 | 372420 | 97951 | -274469 | 470371 | 414129 | 366220 | -47909 | 780349 | 1.0741 | 1.0970 |
| 2015/03/24 | 50148 | 271111 | 220963 | 321259 | 366788 | 94933 | -271855 | 461721 | 416936 | 366044 | -50892 | 782980 | 1.0914 | 1.0889 |
| 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 |

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



CME Daily Volume

シカゴ・マーカントイル取引所 取扱高日次データ

FX_勝てば官軍?

<http://fx.najirane.com>

| EU Euro | 取扱高 | | | 当日含む前5営業日計 | | | 参考レート | |
|---------------|-------|-------|--------|------------|--------|---------|--------|--------|
| | CALL | PUT | FUTURE | CALL | PUT | FUTURE | Open | Close |
| 2015/6/18 (木) | 21697 | 30366 | 268770 | 68462 | 106058 | 1308313 | 1.1341 | 1.1369 |
| 2015/6/17 (水) | 14580 | 40598 | 240409 | 56788 | 88880 | 1608125 | 1.1245 | 1.1340 |
| 2015/6/16 (火) | 8307 | 11206 | 189681 | 56112 | 58726 | 1949864 | 1.1282 | 1.1245 |
| 2015/6/15 (月) | 15736 | 12177 | 212990 | 61314 | 60351 | 2155847 | 1.1216 | 1.1282 |
| 2015/6/12 (金) | 8142 | 11711 | 396463 | 66582 | 75019 | 2309260 | 1.1240 | 1.1254 |
| 2015/6/11 (木) | 10023 | 13188 | 568582 | 98516 | 108697 | 2276837 | 1.1323 | 1.1238 |
| 2015/6/10 (水) | 13904 | 10444 | 582148 | 137407 | 139694 | 2094216 | 1.1276 | 1.1319 |
| 2015/6/9 (火) | 13509 | 12831 | 395664 | 164572 | 164005 | 1943887 | 1.1280 | 1.1276 |
| 2015/6/8 (月) | 21004 | 26845 | 366403 | 190373 | 191346 | 1979446 | 1.1099 | 1.1280 |
| 2015/6/5 (金) | 40076 | 45389 | 364040 | 185416 | 195425 | 1864405 | 1.1224 | 1.1113 |

| AUS Dollar | 取扱高 | | | 当日含む前5営業日計 | | | 参考レート | |
|---------------|------|------|--------|------------|-------|--------|--------|--------|
| | CALL | PUT | FUTURE | CALL | PUT | FUTURE | Open | Close |
| 2015/6/18 (木) | 2554 | 2993 | 87675 | 6017 | 8774 | 379051 | 0.7751 | 0.7801 |
| 2015/6/17 (水) | 1436 | 1705 | 97406 | 4212 | 6434 | 427685 | 0.7750 | 0.7751 |
| 2015/6/16 (火) | 825 | 849 | 54467 | 5293 | 6308 | 535744 | 0.7761 | 0.7750 |
| 2015/6/15 (月) | 354 | 1266 | 52746 | 6000 | 9522 | 617092 | 0.7743 | 0.7761 |
| 2015/6/12 (金) | 848 | 1961 | 86757 | 7679 | 9562 | 679006 | 0.7754 | 0.7734 |
| 2015/6/11 (木) | 749 | 653 | 136309 | 9700 | 12087 | 686167 | 0.7741 | 0.7755 |
| 2015/6/10 (水) | 2517 | 1579 | 205465 | 10936 | 14260 | 649554 | 0.7689 | 0.7741 |
| 2015/6/9 (火) | 1532 | 4063 | 135815 | 10068 | 16020 | 531385 | 0.7694 | 0.7689 |
| 2015/6/8 (月) | 2033 | 1306 | 114660 | 14335 | 16210 | 524982 | 0.7623 | 0.7693 |
| 2015/6/5 (金) | 2869 | 4486 | 93918 | 14933 | 17853 | 490005 | 0.7677 | 0.7624 |

| CHE Franc | 取扱高 | | | 当日含む前5営業日計 | | | 参考レート | |
|---------------|------|-----|--------|------------|-----|--------|--------|--------|
| | CALL | PUT | FUTURE | CALL | PUT | FUTURE | Open | Close |
| 2015/6/18 (木) | 42 | 94 | 26202 | 271 | 243 | 103708 | 1.0844 | 1.0851 |
| 2015/6/17 (水) | 80 | 47 | 16904 | 311 | 363 | 114976 | 1.0726 | 1.0844 |
| 2015/6/16 (火) | 1 | 2 | 11743 | 296 | 333 | 129291 | 1.0753 | 1.0726 |
| 2015/6/15 (月) | 105 | 72 | 18587 | 306 | 384 | 142575 | 1.0757 | 1.0753 |
| 2015/6/12 (金) | 43 | 28 | 30272 | 356 | 313 | 153331 | 1.0707 | 1.0761 |
| 2015/6/11 (木) | 82 | 214 | 37470 | 543 | 660 | 159386 | 1.0730 | 1.0707 |
| 2015/6/10 (水) | 65 | 17 | 31219 | 617 | 725 | 145893 | 1.0740 | 1.0729 |
| 2015/6/9 (火) | 11 | 53 | 25027 | 612 | 810 | 139512 | 1.0780 | 1.0740 |
| 2015/6/8 (月) | 155 | 1 | 29343 | 711 | 828 | 143004 | 1.0628 | 1.0779 |
| 2015/6/5 (金) | 230 | 375 | 36327 | 566 | 865 | 129502 | 1.0707 | 1.0638 |

| JPN Yen | 取扱高 | | | 当日含む前5営業日計 | | | 参考レート | |
|---------------|-------|------|--------|------------|-------|---------|--------|--------|
| | CALL | PUT | FUTURE | CALL | PUT | FUTURE | Open | Close |
| 2015/6/18 (木) | 6801 | 4199 | 159975 | 14768 | 14405 | 643630 | 123.43 | 122.95 |
| 2015/6/17 (水) | 1877 | 3961 | 120528 | 13015 | 13088 | 800146 | 123.38 | 123.43 |
| 2015/6/16 (火) | 1292 | 1297 | 74239 | 17374 | 14568 | 1101699 | 123.41 | 123.38 |
| 2015/6/15 (月) | 2057 | 1966 | 83213 | 34613 | 17364 | 1260253 | 123.23 | 123.41 |
| 2015/6/12 (金) | 2741 | 2982 | 205675 | 41730 | 20446 | 1416982 | 123.50 | 123.40 |
| 2015/6/11 (木) | 5048 | 2882 | 316491 | 49106 | 27283 | 1392961 | 122.76 | 123.50 |
| 2015/6/10 (水) | 6236 | 5441 | 422081 | 52400 | 30854 | 1225190 | 124.34 | 122.76 |
| 2015/6/9 (火) | 18531 | 4093 | 232793 | 49284 | 30305 | 968930 | 124.57 | 124.34 |
| 2015/6/8 (月) | 9174 | 5048 | 239942 | 37023 | 30944 | 925448 | 125.58 | 124.60 |
| 2015/6/5 (金) | 10117 | 9819 | 181654 | 32794 | 32209 | 823776 | 124.46 | 125.65 |

| CAN Dollar | 取扱高 | | | 当日含む前5営業日計 | | | 参考レート | |
|---------------|------|------|--------|------------|-------|--------|--------|--------|
| | CALL | PUT | FUTURE | CALL | PUT | FUTURE | Open | Close |
| 2015/6/18 (木) | 2074 | 2828 | 73891 | 5391 | 5161 | 313000 | 0.8177 | 0.8179 |
| 2015/6/17 (水) | 883 | 324 | 67112 | 5433 | 3082 | 369700 | 0.8135 | 0.8177 |
| 2015/6/16 (火) | 437 | 678 | 41448 | 14170 | 4676 | 429342 | 0.8117 | 0.8135 |
| 2015/6/15 (月) | 803 | 647 | 54099 | 15326 | 5803 | 479014 | 0.8120 | 0.8117 |
| 2015/6/12 (金) | 1194 | 684 | 76450 | 15639 | 7466 | 498887 | 0.8131 | 0.8124 |
| 2015/6/11 (木) | 2116 | 749 | 130591 | 16853 | 9041 | 512307 | 0.8149 | 0.8131 |
| 2015/6/10 (水) | 9620 | 1918 | 126754 | 16612 | 10327 | 444616 | 0.8104 | 0.8149 |
| 2015/6/9 (火) | 1593 | 1805 | 91120 | 9871 | 10750 | 382546 | 0.8059 | 0.8104 |
| 2015/6/8 (月) | 1116 | 2310 | 73972 | 10471 | 11562 | 374153 | 0.8039 | 0.8059 |
| 2015/6/5 (金) | 2408 | 2259 | 89870 | 11581 | 12222 | 352743 | 0.7996 | 0.8040 |

| NZL Dollar | 取扱高 | | | 当日含む前5営業日計 | | | 参考レート | |
|---------------|------|-----|--------|------------|-----|--------|--------|--------|
| | CALL | PUT | FUTURE | CALL | PUT | FUTURE | Open | Close |
| 2015/6/18 (木) | 0 | 0 | 30165 | 0 | 0 | 105519 | 0.6984 | 0.6928 |
| 2015/6/17 (水) | 0 | 0 | 9217 | 0 | 0 | 146362 | 0.6983 | 0.6984 |
| 2015/6/16 (火) | 0 | 0 | 12735 | 0 | 0 | 165962 | 0.6998 | 0.6983 |
| 2015/6/15 (月) | 0 | 0 | 26849 | 0 | 0 | 187525 | 0.6991 | 0.6998 |
| 2015/6/12 (金) | 0 | 0 | 67396 | 0 | 0 | 199243 | 0.7015 | 0.6984 |
| 2015/6/11 (木) | 0 | 0 | 49765 | 0 | 0 | 197478 | 0.7071 | 0.7015 |
| 2015/6/10 (水) | 0 | 0 | 30780 | 0 | 0 | 149047 | 0.7145 | 0.7071 |
| 2015/6/9 (火) | 0 | 0 | 24453 | 0 | 0 | 120704 | 0.7132 | 0.7145 |
| 2015/6/8 (月) | 0 | 0 | 25084 | 0 | 0 | 118809 | 0.7050 | 0.7132 |
| 2015/6/5 (金) | 0 | 0 | 18965 | 0 | 0 | 113591 | 0.7117 | 0.7042 |

| MEX Peso | 取扱高 | | | 当日含む前5営業日計 | | | 参考レート | |
|---------------|------|-----|--------|------------|-----|--------|--------|--------|
| | CALL | PUT | FUTURE | CALL | PUT | FUTURE | Open | Close |
| 2015/6/18 (木) | 1 | 0 | 61011 | 206 | 17 | 171732 | 0.0658 | 0.0652 |
| 2015/6/17 (水) | 205 | 15 | 34362 | 255 | 37 | 191579 | 0.0649 | 0.0655 |
| 2015/6/16 (火) | 0 | 2 | 16041 | 113 | 43 | 270155 | 0.0647 | 0.0649 |
| 2015/6/15 (月) | 0 | 0 | 17442 | 113 | 41 | 364872 | 0.0648 | 0.0648 |
| 2015/6/12 (金) | 0 | 0 | 42876 | 113 | 61 | 410454 | 0.0650 | 0.0649 |
| 2015/6/11 (木) | 50 | 20 | 80858 | 113 | 61 | 431347 | 0.0644 | 0.0651 |
| 2015/6/10 (水) | 63 | 21 | 112938 | 63 | 41 | 386749 | 0.0646 | 0.0647 |
| 2015/6/9 (火) | 0 | 0 | 110758 | 0 | 20 | 337998 | 0.0639 | 0.0642 |
| 2015/6/8 (月) | 0 | 20 | 63024 | 0 | 30 | 288219 | 0.0637 | 0.0640 |
| 2015/6/5 (金) | 0 | 0 | 63769 | 10 | 10 | 265742 | 0.0642 | 0.0637 |