

JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE

Code-097741

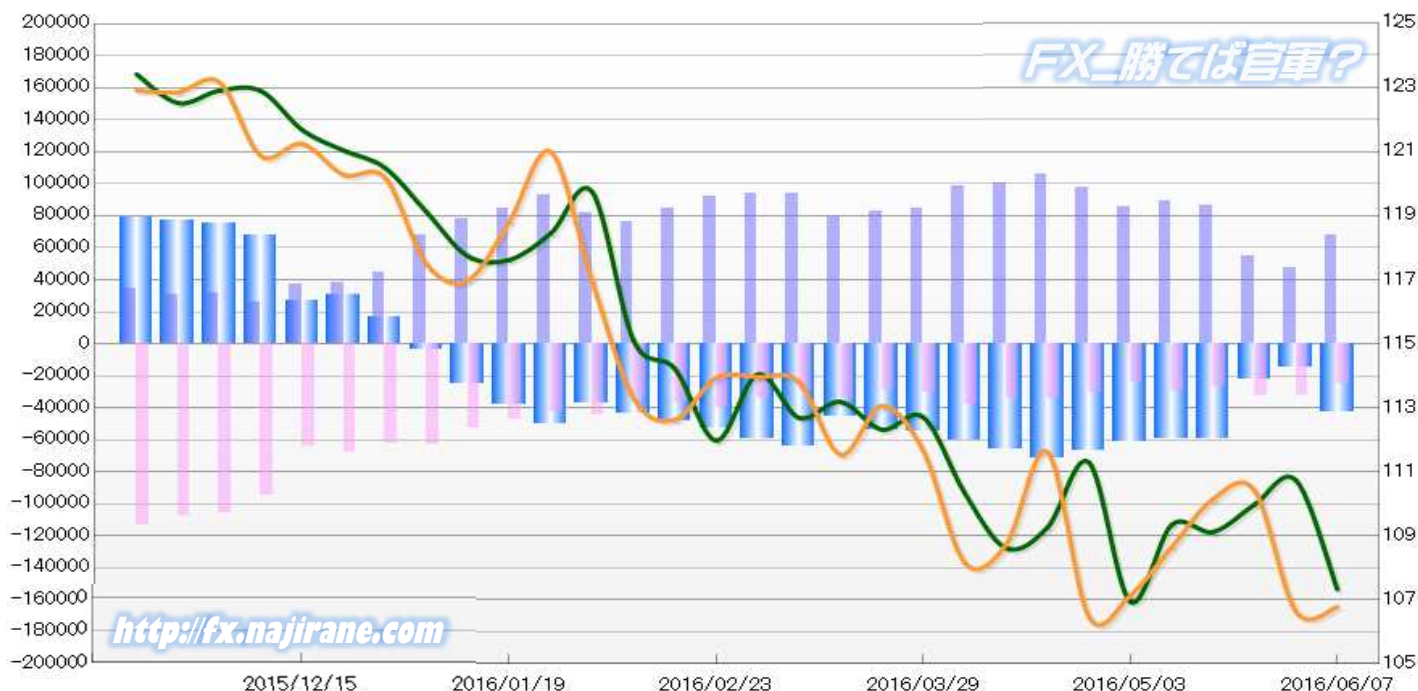
2015/12/15 ~ 2016/06/07

2016/06/10 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(%)		
2016/06/07	68237	21273	45.3%	25384	-6743	-21.0%	-42853	28016	188.8%	93621	14530	18.4%	107.33	106.78
2016/05/31	46964	-7828	-14.3%	32127	-606	-1.9%	-14837	-7222	-32.7%	79091	-8434	-9.6%	110.74	106.64
2016/05/24	54792	-31373	-36.4%	32733	5487	20.1%	-22059	-36860	-62.6%	87525	-25886	-22.8%	109.98	110.42
2016/05/17	86165	-2732	-3.1%	27246	-2604	-8.7%	-58919	-128	-0.2%	113411	-5336	-4.5%	109.13	110.16
2016/05/10	88897	3270	3.8%	29850	5744	23.8%	-59047	-2474	-4.0%	118747	9014	8.2%	109.35	108.65
2016/05/03	85627	-11843	-12.2%	24106	-6866	-22.2%	-61521	-4977	-7.5%	109733	-18709	-14.6%	106.95	107.14
2016/04/26	97470	-8240	-7.8%	30972	-2868	-8.5%	-66498	-5372	-7.5%	128442	-11108	-8.0%	111.30	106.48
2016/04/19	105710	5590	5.6%	33840	-90	-0.3%	-71870	5680	8.6%	139550	5500	4.1%	109.27	111.62
2016/04/12	100120	1990	2.0%	33930	-4127	-10.8%	-66190	6117	10.2%	134050	-2137	-1.6%	108.62	108.73
2016/04/05	98130	13260	15.6%	38057	7574	24.8%	-60073	5686	10.5%	136187	20834	18.1%	110.34	108.17
2016/03/29	84870	2058	2.5%	30483	1017	3.5%	-54387	1041	2.0%	115353	3075	2.7%	112.71	111.65
2016/03/22	82812	3386	4.3%	29466	-4471	-13.2%	-53346	7857	17.3%	112278	-1085	-1.0%	112.32	113.06
2016/03/15	79426	-14441	-15.4%	33937	4403	14.9%	-45489	-18844	-29.3%	113363	-10038	-8.1%	113.19	111.54
2016/03/08	93867	-203	-0.2%	29534	-4911	-14.3%	-64333	4708	7.9%	123401	-5114	-4.0%	112.69	113.81
2016/03/01	94070	1694	1.8%	34445	-5197	-13.1%	-59625	6891	13.1%	128515	-3503	-2.7%	114.05	113.96
2016/02/23	92376	7858	9.3%	39642	3025	8.3%	-52734	4833	10.1%	132018	10883	9.0%	111.98	113.94
2016/02/16	84518	8707	11.5%	36617	4038	12.4%	-47901	4669	10.8%	121135	12745	11.8%	114.22	112.63
2016/02/09	75811	-6297	-7.7%	32579	-12284	-27.4%	-43232	5987	16.1%	108390	-18581	-14.6%	115.11	113.30
2016/02/02	82108	-10520	-11.4%	44863	2261	5.3%	-37245	-12781	-25.5%	126971	-8259	-6.1%	119.75	116.97
2016/01/26	92628	8143	9.6%	42602	-4230	-9.0%	-50026	12373	32.9%	135230	3913	3.0%	118.45	121.00
2016/01/19	84485	6100	7.8%	46832	-6287	-11.8%	-37653	12387	49.0%	131317	-187	-0.1%	117.62	118.81
2016/01/12	78385	10914	16.2%	53119	-10249	-16.2%	-25266	21163	515.8%	131504	665	0.5%	117.74	116.98
2016/01/05	67471	22463	49.9%	63368	1134	1.8%	-4103	-21329	-123.8%	130839	23597	22.0%	119.12	117.49
2015/12/29	45008	7331	19.5%	62234	-5810	-8.5%	17226	-13141	-43.3%	107242	1521	1.4%	120.50	120.19
2015/12/22	37677	376	1.0%	68044	4163	6.5%	30367	3787	14.2%	105721	4539	4.5%	121.04	120.28
2015/12/15	37301			63881			26580			101182			121.68	121.25

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)



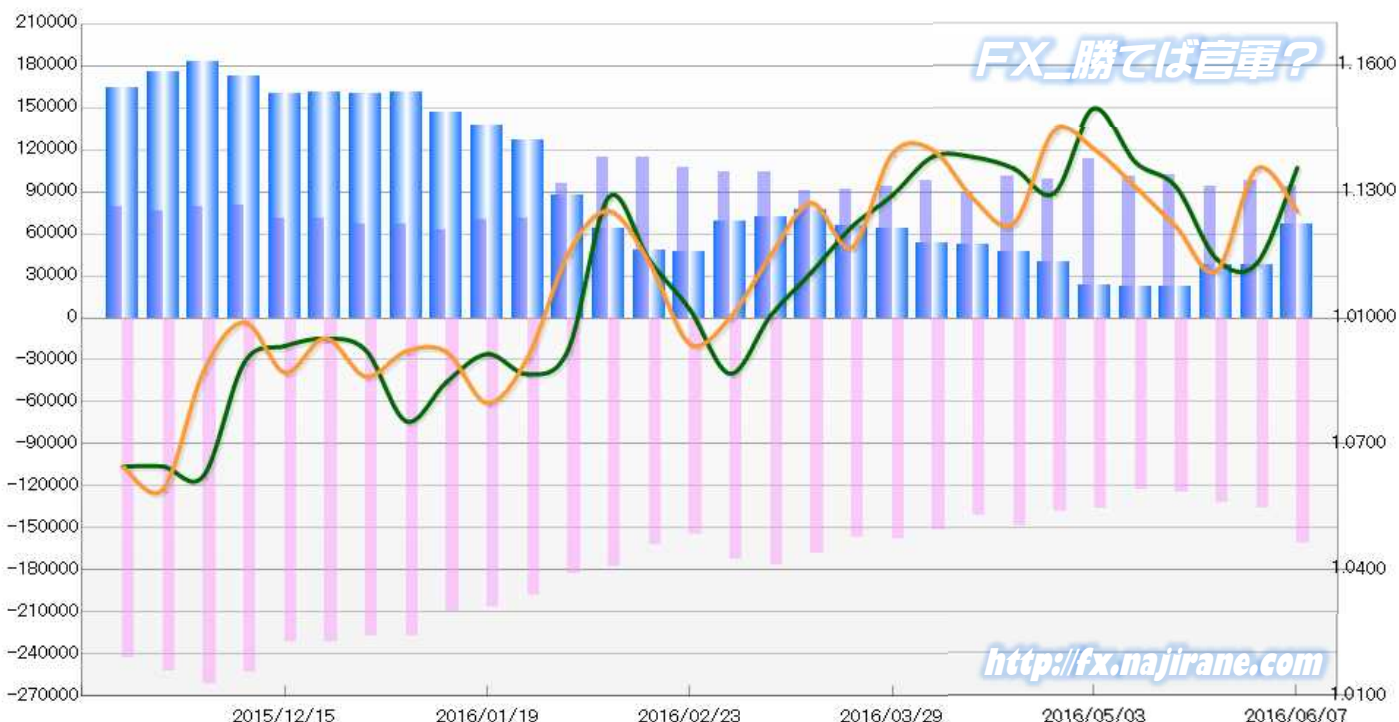
EURO FX - CHICAGO MERCANTILE EXCHANGE
2015/12/15 ~ 2016/06/07

Code-099741
2016/06/10 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
2016/06/07	93492	-4726	-4.8%	160604	24732	18.2%	67112	29458	78.2%	254096	20006	8.5%	1.1357	1.1253	
2016/05/31	98218	4263	4.5%	135872	4022	3.1%	37654	-241	-0.6%	234090	8285	3.7%	1.1130	1.1356	
2016/05/24	93955	-7768	-7.6%	131850	7540	6.1%	37895	15308	67.8%	225805	-228	-0.1%	1.1141	1.1111	
2016/05/17	101723	446	0.4%	124310	1161	0.9%	22587	715	3.3%	226033	1607	0.7%	1.1313	1.1218	
2016/05/10	101277	-11757	-10.4%	123149	-13504	-9.9%	21872	-1747	-7.4%	224426	-25261	-10.1%	1.1371	1.1312	
2016/05/03	113034	13962	14.1%	136653	-2086	-1.5%	23619	-16048	-40.5%	249687	11876	5.0%	1.1497	1.1401	
2016/04/26	99072	-2139	-2.1%	138739	-9389	-6.3%	39667	-7250	-15.5%	237811	-11528	-4.6%	1.1297	1.1446	
2016/04/19	101211	11995	13.4%	148128	6861	4.9%	46917	-5134	-9.9%	249339	18856	8.2%	1.1356	1.1225	
2016/04/12	89216	-8798	-9.0%	141267	-10234	-6.8%	52051	-1436	-2.7%	230483	-19032	-7.6%	1.1383	1.1284	
2016/04/05	98014	4288	4.6%	151501	-6036	-3.8%	53487	-10324	-16.2%	249515	-1748	-0.7%	1.1384	1.1400	
2016/03/29	93726	2392	2.6%	157537	150	0.1%	63811	-2242	-3.4%	251263	2542	1.0%	1.1292	1.1391	
2016/03/22	91334	981	1.1%	157387	-10521	-6.3%	66053	-11502	-14.8%	248721	-9540	-3.7%	1.1217	1.1168	
2016/03/15	90353	-13812	-13.3%	167908	-8164	-4.6%	77555	5648	7.9%	258261	-21976	-7.8%	1.1108	1.1274	
2016/03/08	104165	200	0.2%	176072	3566	2.1%	71907	3366	4.9%	280237	3766	1.4%	1.1006	1.1150	
2016/03/01	103965	-3601	-3.3%	172506	18083	11.7%	68541	21684	46.3%	276471	14482	5.5%	1.0867	1.1002	
2016/02/23	107566	-6404	-5.6%	154423	-7752	-4.8%	46857	-1348	-2.8%	261989	-14156	-5.1%	1.1020	1.0938	
2016/02/16	113970	-637	-0.6%	162175	-15746	-8.8%	48205	-15109	-23.9%	276145	-16383	-5.6%	1.1137	1.1132	
2016/02/09	114607	18595	19.4%	177921	-5164	-2.8%	63314	-23759	-27.3%	292528	13431	4.8%	1.1288	1.1255	
2016/02/02	96012	24566	34.4%	183085	-15576	-7.8%	87073	-40142	-31.6%	279097	8990	3.3%	1.0925	1.1153	
2016/01/26	71446	1997	2.9%	198661	-7803	-3.8%	127215	-9800	-7.2%	270107	-5806	-2.1%	1.0866	1.0907	
2016/01/19	69449	6287	10.0%	206464	-3149	-1.5%	137015	-9436	-6.4%	275913	3138	1.2%	1.0914	1.0798	
2016/01/12	63162	-3695	-5.5%	209613	-17887	-7.9%	146451	-14192	-8.8%	272775	-21582	-7.3%	1.0848	1.0919	
2016/01/05	66857	-116	-0.2%	227500	-23	0.0%	160643	93	0.1%	294357	-139	0.0%	1.0754	1.0921	
2015/12/29	66973	-3536	-5.0%	227523	-4033	-1.7%	160550	-497	-0.3%	294496	-7569	-2.5%	1.0923	1.0861	
2015/12/22	70509	-786	-1.1%	231556	300	0.1%	161047	1086	0.7%	302065	-486	-0.2%	1.0951	1.0952	
2015/12/15	71295			231256			159961			302551			1.0933	1.0870	

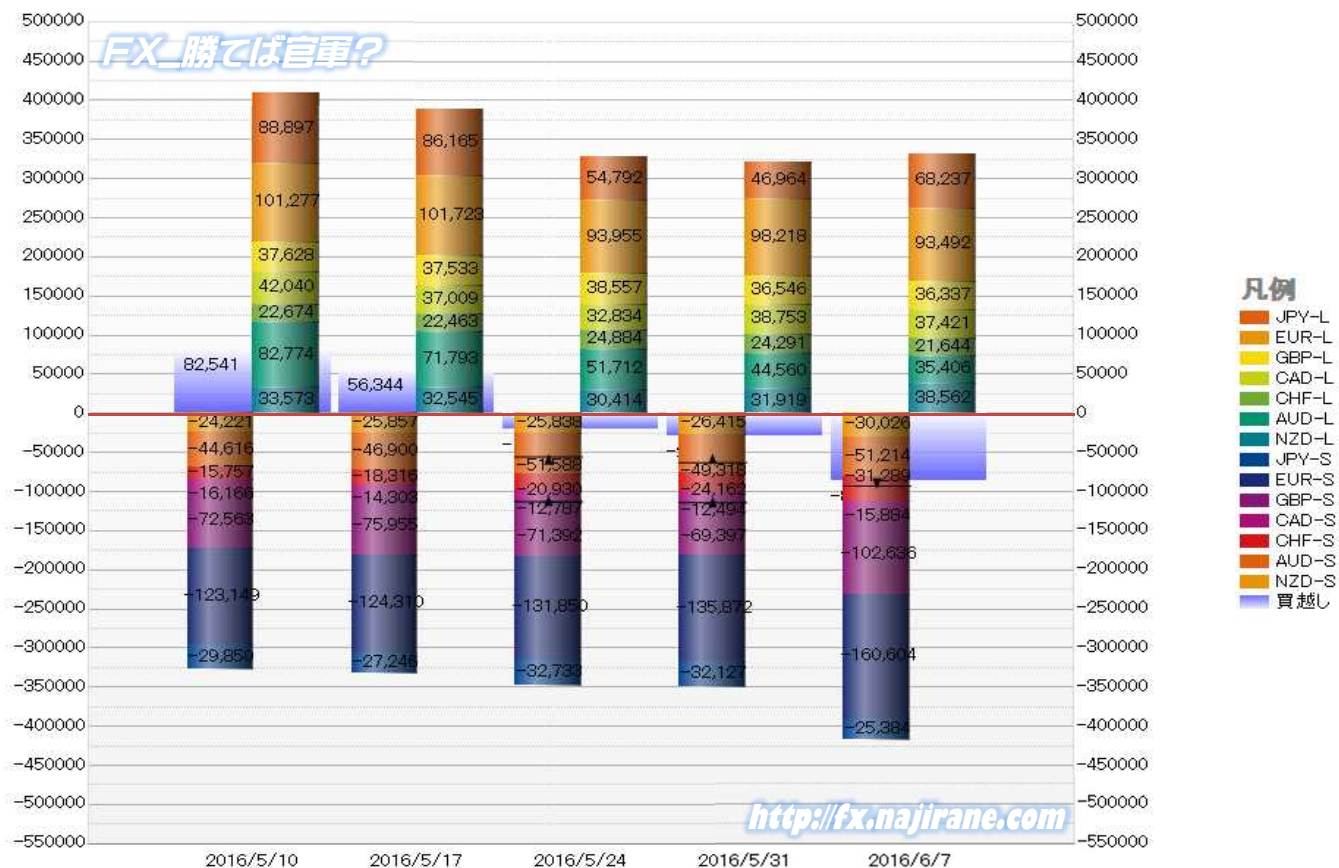
EURO FX - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS

— 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)



	2016/05/10			2016/05/17			2016/05/24			2016/05/31			2016/06/07		
	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	88897	29850	-59047	86165	27246	-58919	54792	32733	-22059	46964	32127	-14837	68237	25384	-42853
	前週比 枚数増減 (枚)			-2732	-2604	-128	-31373	5487	-36860	-7828	-606	-7222	21273	-6743	28016
	前週比 枚数増減 (%)			-3.07%	-8.72%	-0.22%	-36.41%	20.14%	-62.56%	-14.29%	-1.85%	-32.74%	45.30%	-20.99%	188.83%
EUR	101277	123149	21872	101723	124310	22587	93955	131850	37895	98218	135872	37654	93492	160604	67112
	前週比 枚数増減 (枚)			446	1161	715	-7768	7540	15308	4263	4022	-241	-4726	24732	29458
	前週比 枚数増減 (%)			0.44%	0.94%	3.27%	-7.64%	6.07%	67.77%	4.54%	3.05%	-0.64%	-4.81%	18.20%	78.23%
GBP	37628	72563	34935	37533	75955	38422	38557	71392	32835	36546	69397	32851	36337	102636	66299
	前週比 枚数増減 (枚)			-95	3392	3487	1024	-4563	-5587	-2011	-1995	16	-209	33239	33448
	前週比 枚数増減 (%)			-0.25%	4.67%	9.98%	2.73%	-6.01%	-14.54%	-5.22%	-2.79%	0.05%	-0.57%	47.90%	101.82%
AUD	82774	44616	-38158	71793	46900	-24893	51712	51588	-124	44560	49318	4758	35406	51214	15808
	前週比 枚数増減 (枚)			-10981	2284	-13265	-20081	4688	-24769	-7152	-2270	4634	-9154	1896	11050
	前週比 枚数増減 (%)			-13.27%	5.12%	-34.76%	-27.97%	10.00%	-99.50%	-13.83%	-4.40%	-3937.10%	-20.54%	3.84%	232.24%
CAD	42040	16166	-25874	37009	14303	-22706	32834	12787	-20047	38753	12494	-26259	37421	15884	-21537
	前週比 枚数増減 (枚)			-5031	-1863	-3168	-4175	-1516	-2659	5919	-293	6212	-1332	3390	-4722
	前週比 枚数増減 (%)			-11.97%	-11.52%	-12.24%	-11.28%	-10.60%	-11.71%	18.03%	-2.29%	30.99%	-3.44%	27.13%	-17.98%
CHF	22674	15757	-6917	22463	18316	-4147	24884	20930	-3954	24291	24162	-129	21644	31289	9645
	前週比 枚数増減 (枚)			-211	2559	-2770	2421	2614	-193	-593	3232	-3825	-2647	7127	9516
	前週比 枚数増減 (%)			-0.93%	16.24%	-40.05%	10.78%	14.27%	-4.65%	-2.38%	15.44%	-96.74%	-10.90%	29.50%	-7576.74%
NZD	33573	24221	-9352	32545	25857	-6688	30414	25838	-4576	31919	26415	-5504	38562	30026	-8536
	前週比 枚数増減 (枚)			-1028	1636	-2664	-2131	-19	-2112	1505	577	928	6643	3611	3032
	前週比 枚数増減 (%)			-3.06%	6.75%	-28.49%	-6.55%	-0.07%	-31.58%	4.95%	2.23%	20.28%	20.81%	13.67%	55.09%
MXN	16149	61369	45220	25219	70910	45691	27017	74477	47460	20193	75808	55615	22389	81698	59309
	前週比 枚数増減 (枚)			9070	9541	471	1798	3567	1769	-6824	1331	8155	2196	5890	3694
	前週比 枚数増減 (%)			56.16%	15.55%	1.04%	7.13%	5.03%	3.87%	-25.26%	1.79%	17.18%	10.88%	7.77%	6.64%
Total All 8	425012	387691	-37321	414450	403797	-10653	354165	421595	67430	341444	425593	84149	353488	498735	145247
	前週比 枚数増減 (枚)			-10562	16106	-26668	-60285	17798	56777	-12721	3998	16719	12044	73142	61098
	前週比 枚数増減 (%)			-2.49%	4.15%	-7.146%	-14.55%	4.41%	-732.97%	-3.59%	0.95%	24.79%	3.53%	17.19%	72.61%
Total 7 (MXN除)	408863	326322	-82541	389231	332887	-56344	327148	347118	19970	321251	349785	28534	331099	417037	85938
	前週比 枚数増減 (枚)			-19632	6565	-26197	-62083	14231	-36374	-5897	2667	8564	9848	67252	57404
	前週比 枚数増減 (%)			-4.8%	2.0%	-31.7%	-16.0%	4.3%	-135.4%	-1.8%	0.8%	42.9%	3.1%	19.2%	201.2%

直近5週 CFTC IMM主要7通貨の構成

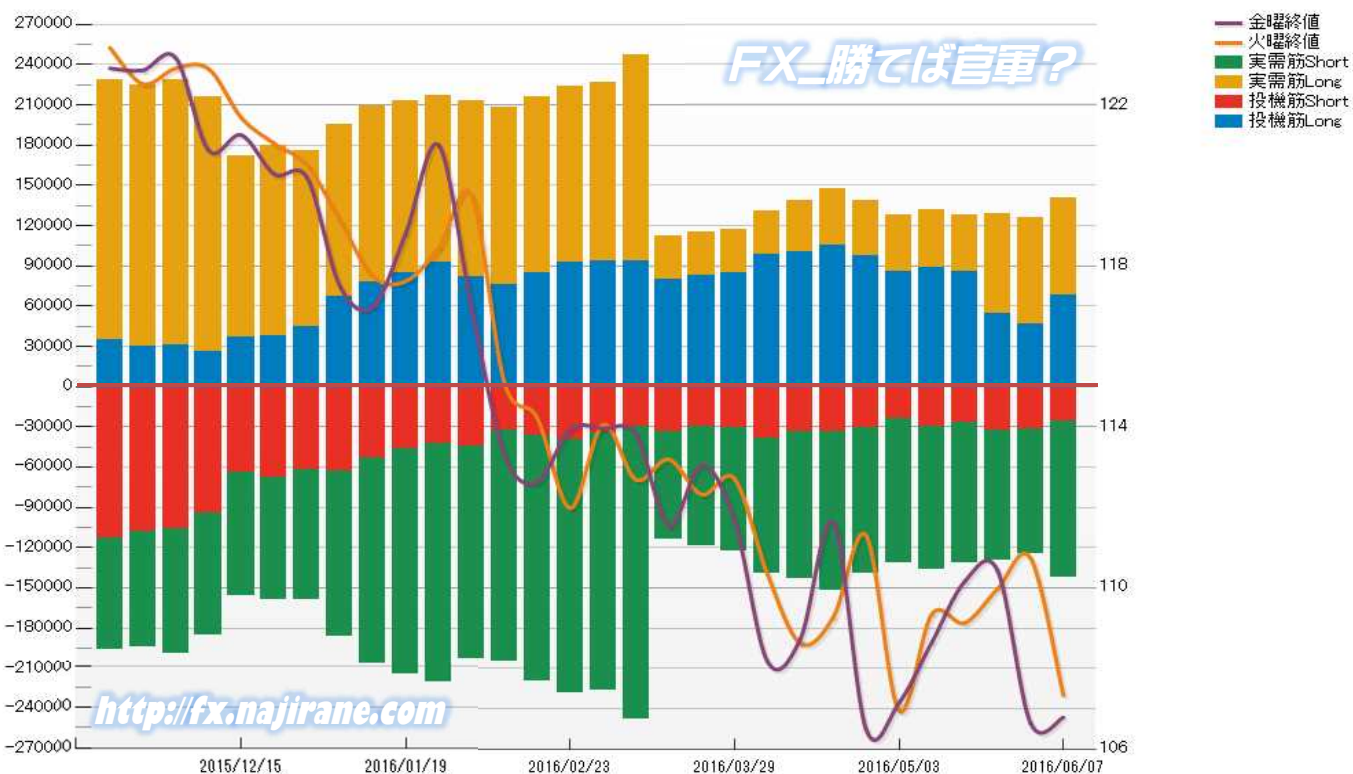


JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS

Code-097741
2016/06/10 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
2016/06/07	68237	25384	-42853	93621	72616	116477	43861	189093	140853	141861	1008	282714	107.33	106.78
2016/05/31	46964	32127	-14837	79091	78749	92275	13526	171024	125713	124402	-1311	250115	110.74	106.64
2016/05/24	54792	32733	-22059	87525	73603	96638	23035	170241	128395	129371	976	257766	109.98	110.42
2016/05/17	86165	27246	-58919	113411	41969	104408	62439	146377	128134	131654	3520	259788	109.13	110.16
2016/05/10	88897	29850	-59047	118747	43309	106603	63294	149912	132206	136453	4247	268659	109.35	108.65
2016/05/03	85627	24106	-61521	109733	41904	107399	65495	149303	127531	131505	3974	259036	106.95	107.14
2016/04/26	97470	30972	-66498	128442	40734	108419	67685	149153	138204	139391	1187	277595	111.30	106.48
2016/04/19	105710	33840	-71870	139550	41258	118087	76829	159345	146968	151927	4959	298895	109.27	111.62
2016/04/12	100120	33930	-66190	134050	38652	109410	70758	148062	138772	143340	4568	282112	108.62	108.73
2016/04/05	98130	38057	-60073	136187	32451	101508	69057	133959	130581	139565	8984	270146	110.34	108.17
2016/03/29	84870	30483	-54387	115353	32118	92081	59963	124199	116988	122564	5576	239552	112.71	111.65
2016/03/22	82812	29466	-53346	112278	32265	89776	57511	122041	115077	119242	4165	234319	112.32	113.06
2016/03/15	79426	33937	-45489	113363	32762	79738	46976	112500	112188	113675	1487	225863	113.19	111.54
2016/03/08	93867	29534	-64333	123401	153269	218579	65310	371848	247136	248113	977	495249	112.69	113.81
2016/03/01	94070	34445	-59625	128515	132993	191615	58622	324608	227063	226060	-1003	453123	114.05	113.96
2016/02/23	92376	39642	-52734	132018	131150	188392	57242	319542	223526	228034	4508	451560	111.98	113.94
2016/02/16	84518	36617	-47901	121135	131826	183285	51459	315111	216344	219902	3558	436246	114.22	112.63
2016/02/09	75811	32579	-43232	108390	131862	172663	40801	304525	207673	205242	-2431	412915	115.11	113.30
2016/02/02	82108	44863	-37245	126971	130736	157826	27090	288562	212844	202689	-10155	415533	119.75	116.97
2016/01/26	92628	42602	-50026	135230	124038	178679	54641	302717	216666	221281	4615	437947	118.45	121.00
2016/01/19	84485	46832	-37653	131317	128081	168498	40417	296579	212566	215330	2764	427896	117.62	118.81
2016/01/12	78385	53119	-25266	131504	130859	154704	23845	285563	209244	207823	-1421	417067	117.74	116.98
2016/01/05	67471	63368	-4103	130839	127747	123204	-4543	250951	195218	186572	-8646	381790	119.12	117.49
2015/12/29	45008	62234	17226	107242	131111	96331	-34780	227442	176119	158565	-17554	334684	120.50	120.19
2015/12/22	37677	68044	30367	105721	141911	90973	-50938	232884	179588	159017	-20571	338605	121.04	120.28
2015/12/15	37301	63881	26580	101182	134622	92036	-42586	226658	171923	155917	-16006	327840	121.68	121.25
2015/12/08	26400	94450	68050	120850	189782	91225	-98557	281007	216182	185675	-30507	401857	122.90	120.87
2015/12/01	31228	106129	74901	137357	197457	92536	-104921	289993	228685	198665	-30020	427350	122.91	123.17
2015/11/24	30277	107613	77336	137890	194629	86696	-107933	281325	224906	194309	-30597	419215	122.52	122.86
2015/11/17	34475	113086	78611	147561	194025	82801	-111224	276826	228500	195887	-32613	424387	123.42	122.91

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

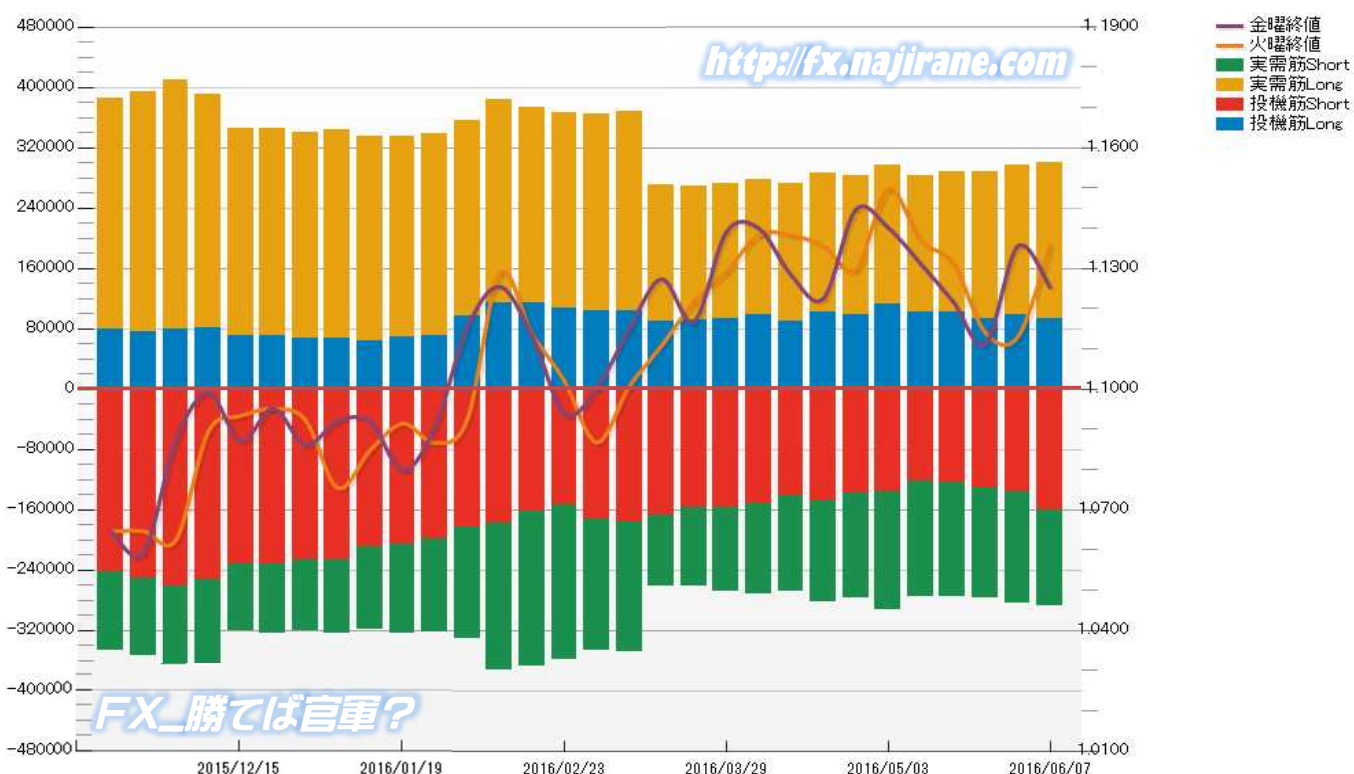


**EURO FX - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS**

**Code-099741
2016/06/10 公表値**

Date	投机筋集計				実需筋集計				投机筋+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
2016/06/07	93492	160604	67112	254096	207448	127910	-79538	335358	300940	288514	-12426	589454	1.1357	1.1253
2016/05/31	98218	135872	37654	234090	198726	148012	-50714	346738	296944	283884	-13060	580828	1.1130	1.1356
2016/05/24	93955	131850	37895	225805	193758	145257	-48501	339015	287713	277107	-10606	564820	1.1141	1.1111
2016/05/17	101723	124310	22587	226033	186065	151949	-34116	338014	287788	276259	-11529	564047	1.1313	1.1218
2016/05/10	101277	123149	21872	224426	181863	152379	-29484	334242	283140	275528	-7612	558668	1.1371	1.1312
2016/05/03	113034	136653	23619	249687	184524	156966	-27558	341490	297558	293619	-3939	591177	1.1497	1.1401
2016/04/26	99072	138739	39667	237811	182996	138270	-44726	321266	282068	277009	-5059	559077	1.1297	1.1446
2016/04/19	101211	148128	46917	249339	185459	133519	-51940	318978	286670	281647	-5023	568317	1.1356	1.1225
2016/04/12	89216	141267	52051	230483	182596	126793	-55803	309389	271812	268060	-3752	539872	1.1383	1.1284
2016/04/05	98014	151501	53487	249515	180268	120531	-59737	300799	278282	272032	-6250	550314	1.1384	1.1400
2016/03/29	93726	157537	63811	251263	178491	111140	-67351	289631	272217	268677	-3540	540894	1.1292	1.1391
2016/03/22	91334	157387	66053	248721	176950	103926	-73024	280876	268284	261313	-6971	529597	1.1217	1.1168
2016/03/15	90353	167908	77555	258261	180672	92859	-87813	273531	271025	260767	-10258	531792	1.1108	1.1274
2016/03/08	104165	176072	71907	280237	263377	173378	-89999	436755	367542	349450	-18092	716992	1.1006	1.1150
2016/03/01	103965	172506	68541	276471	260901	174403	-86498	435304	364866	346909	-17957	711775	1.0867	1.1002
2016/02/23	107566	154423	46857	261989	258954	205427	-53527	464381	366520	359850	-6670	726370	1.1020	1.0938
2016/02/16	113970	162175	48205	276145	258996	205232	-53764	464228	372966	367407	-5559	740373	1.1137	1.1132
2016/02/09	114607	177921	63314	292528	268586	194562	-74024	463148	383193	372483	-10710	755676	1.1288	1.1255
2016/02/02	96012	183085	87073	279097	259869	147872	-111997	407741	355881	330957	-24924	686838	1.0925	1.1153
2016/01/26	71446	198661	127215	270107	267012	124194	-142818	391206	338458	322855	-15603	661313	1.0866	1.0907
2016/01/19	69449	206464	137015	275913	265334	117867	-147467	383201	334783	324331	-10452	659114	1.0914	1.0798
2016/01/12	63162	209613	146451	272775	271543	109792	-161751	381335	334705	319405	-15300	654110	1.0848	1.0919
2016/01/05	66857	227500	160643	294357	276815	97443	-179372	374258	343672	324943	-18729	668615	1.0754	1.0921
2015/12/29	66973	227523	160550	294496	273701	93279	-180422	366980	340674	320802	-19872	661476	1.0923	1.0861
2015/12/22	70509	231556	161047	302065	275354	93283	-182071	368637	345863	324839	-21024	670702	1.0951	1.0952
2015/12/15	71295	231256	159961	302551	275052	89741	-185311	364793	346347	320997	-25350	667344	1.0933	1.0870
2015/12/08	80378	252709	172331	333087	309680	112572	-197108	422252	390058	365281	-24777	755339	1.0894	1.0990
2015/12/01	78782	261627	182845	340409	330854	106332	-224522	437186	409636	367959	-41677	777595	1.0625	1.0874
2015/11/24	76296	251780	175484	328076	318441	102519	-215922	420960	394737	354299	-40438	749036	1.0646	1.0593
2015/11/17	78898	243075	164177	321973	307454	103302	-204152	410756	386352	346377	-39975	732729	1.0646	1.0646

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



先週のIMM取り扱い対ドル8通貨チャート

※ 赤点線は週最高値/青天線は週最低値、BB中心線はSMA21

2016/06/06 ~ 2016/06/10

Chart by OANDA Japan MetaTrader4

