

**JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE**  
**2017/02/21 ~ 2017/08/15**

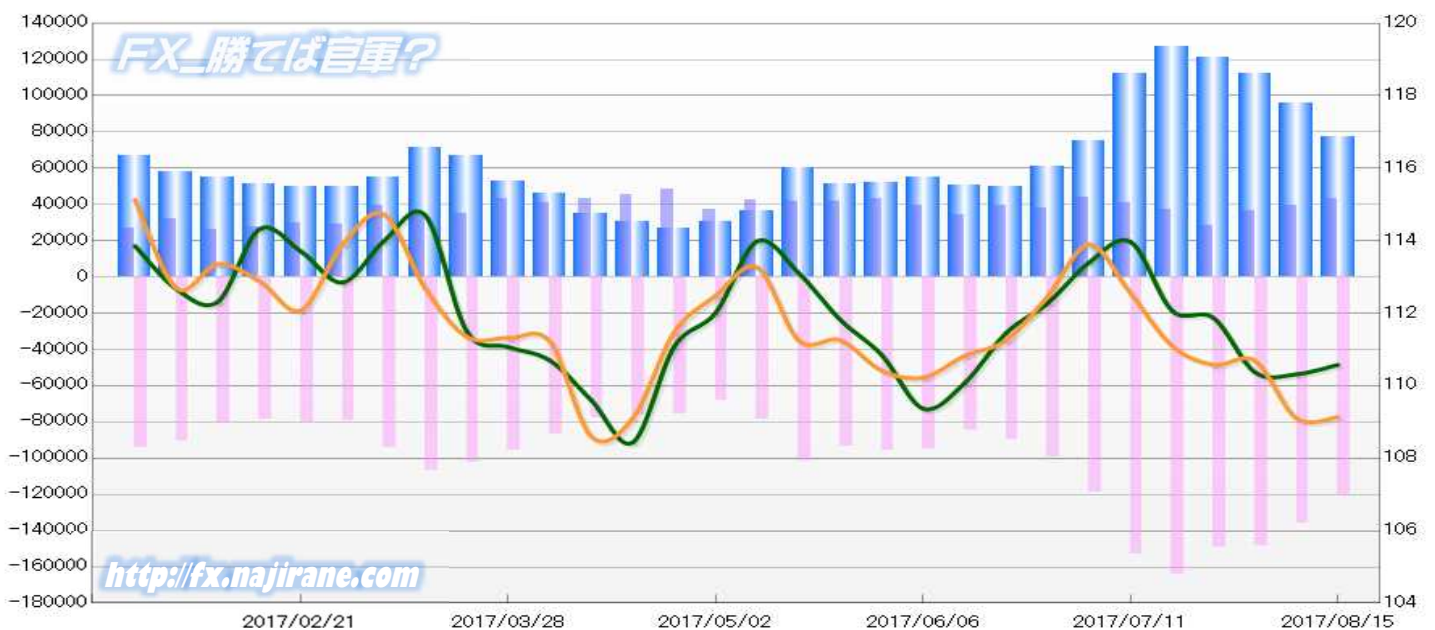
Code-097741

2017/08/18 NYクローズ時公表値

| Report_Date | Non Commercial Positions |        |        |        |        |        |        |        |        |        |        |        | 火曜日<br>引け値 | 金曜日<br>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(%)  |            |            |
| 2017/08/15  | 43308                    | 3498   | 8.8%   | 120800 | -14823 | -10.9% | 77492  | -18321 | -19.1% | 164108 | -11325 | -6.5%  | 110.58     | 109.14     |
| 2017/08/08  | 39810                    | 3365   | 9.2%   | 135623 | -13018 | -8.8%  | 95813  | -16383 | -14.6% | 175433 | -9653  | -5.2%  | 110.32     | 109.10     |
| 2017/08/01  | 36445                    | 8427   | 30.1%  | 148641 | -866   | -0.6%  | 112196 | -9293  | -7.6%  | 185086 | 7561   | 4.3%   | 110.37     | 110.69     |
| 2017/07/25  | 28018                    | -9401  | -25.1% | 149507 | -14831 | -9.0%  | 121489 | -5430  | -4.3%  | 177525 | -24232 | -12.0% | 111.87     | 110.58     |
| 2017/07/18  | 37419                    | -3359  | -8.2%  | 164338 | 11435  | 7.5%   | 126919 | 14794  | 13.2%  | 201757 | 8076   | 4.2%   | 112.07     | 111.10     |
| 2017/07/11  | 40778                    | -2870  | -6.6%  | 152903 | 34219  | 28.8%  | 112125 | 37089  | 49.4%  | 193681 | 31349  | 19.3%  | 113.97     | 112.55     |
| 2017/07/03  | 43648                    | 5394   | 14.1%  | 118684 | 19080  | 19.2%  | 75036  | 13686  | 22.3%  | 162332 | 24474  | 17.8%  | 113.40     | 113.90     |
| 2017/06/27  | 38254                    | -1244  | -3.1%  | 99604  | 10147  | 11.3%  | 61350  | 11391  | 22.8%  | 137858 | 8903   | 6.9%   | 112.28     | 112.47     |
| 2017/06/20  | 39498                    | 5338   | 15.6%  | 89457  | 4744   | 5.6%   | 49959  | -594   | -1.2%  | 128955 | 10082  | 8.5%   | 111.46     | 111.26     |
| 2017/06/13  | 34160                    | -5576  | -14.0% | 84713  | -10050 | -10.6% | 50553  | -4474  | -8.1%  | 118873 | -15626 | -11.6% | 110.08     | 110.83     |
| 2017/06/06  | 39736                    | -3668  | -8.5%  | 94763  | -916   | -1.0%  | 55027  | 2752   | 5.3%   | 134499 | -4584  | -3.3%  | 109.37     | 110.23     |
| 2017/05/30  | 43404                    | 1484   | 3.5%   | 95679  | 2103   | 2.2%   | 52275  | 619    | 1.2%   | 139083 | 3587   | 2.6%   | 110.85     | 110.42     |
| 2017/05/23  | 41920                    | -43    | -0.1%  | 93576  | -8395  | -8.2%  | 51656  | -8352  | -13.9% | 135496 | -8438  | -5.9%  | 111.82     | 111.26     |
| 2017/05/16  | 41963                    | -672   | -1.6%  | 101971 | 23029  | 29.2%  | 60008  | 23701  | 65.3%  | 143934 | 22357  | 18.4%  | 113.11     | 111.25     |
| 2017/05/09  | 42635                    | 5116   | 13.6%  | 78942  | 10940  | 16.1%  | 36307  | 5824   | 19.1%  | 121577 | 16056  | 15.2%  | 113.99     | 113.27     |
| 2017/05/02  | 37519                    | -11019 | -22.7% | 68002  | -7405  | -9.8%  | 30483  | 3614   | 13.5%  | 105521 | -18424 | -14.9% | 112.02     | 112.49     |
| 2017/04/25  | 48538                    | 2777   | 6.1%   | 75407  | -817   | -1.1%  | 26869  | -3594  | -11.8% | 123945 | 1960   | 1.6%   | 111.08     | 111.48     |
| 2017/04/18  | 45761                    | 2445   | 5.6%   | 76224  | -1856  | -2.4%  | 30463  | -4301  | -12.4% | 121985 | 589    | 0.5%   | 108.44     | 109.11     |
| 2017/04/11  | 43316                    | 2003   | 4.8%   | 78080  | -9033  | -10.4% | 34764  | -11036 | -24.1% | 121396 | -7030  | -5.5%  | 109.60     | 108.60     |
| 2017/04/04  | 41313                    | -1573  | -3.7%  | 87113  | -8954  | -9.3%  | 45800  | -7381  | -13.9% | 128426 | -10527 | -7.6%  | 110.70     | 111.22     |
| 2017/03/28  | 42886                    | 7847   | 22.4%  | 96067  | -5959  | -5.8%  | 53181  | -13806 | -20.6% | 138953 | 1888   | 1.4%   | 111.07     | 111.32     |
| 2017/03/21  | 35039                    | -524   | -1.5%  | 102026 | -4834  | -4.5%  | 66987  | -4310  | -6.0%  | 137065 | -5358  | -3.8%  | 111.50     | 111.35     |
| 2017/03/14  | 35563                    | -3640  | -9.3%  | 106860 | 12957  | 13.8%  | 71297  | 16597  | 30.3%  | 142423 | 9317   | 7.0%   | 114.70     | 112.68     |
| 2017/03/07  | 39203                    | 10191  | 35.1%  | 93903  | 14874  | 18.8%  | 54700  | 4683   | 9.4%   | 133106 | 25065  | 23.2%  | 113.99     | 114.73     |
| 2017/02/28  | 29012                    | -942   | -3.1%  | 79029  | -1087  | -1.4%  | 50017  | -145   | -0.3%  | 108041 | -2029  | -1.8%  | 112.85     | 113.90     |
| 2017/02/21  | 29954                    |        |        | 80116  |        |        | 50162  |        |        | 110070 |        |        | 113.71     | 112.08     |

**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)



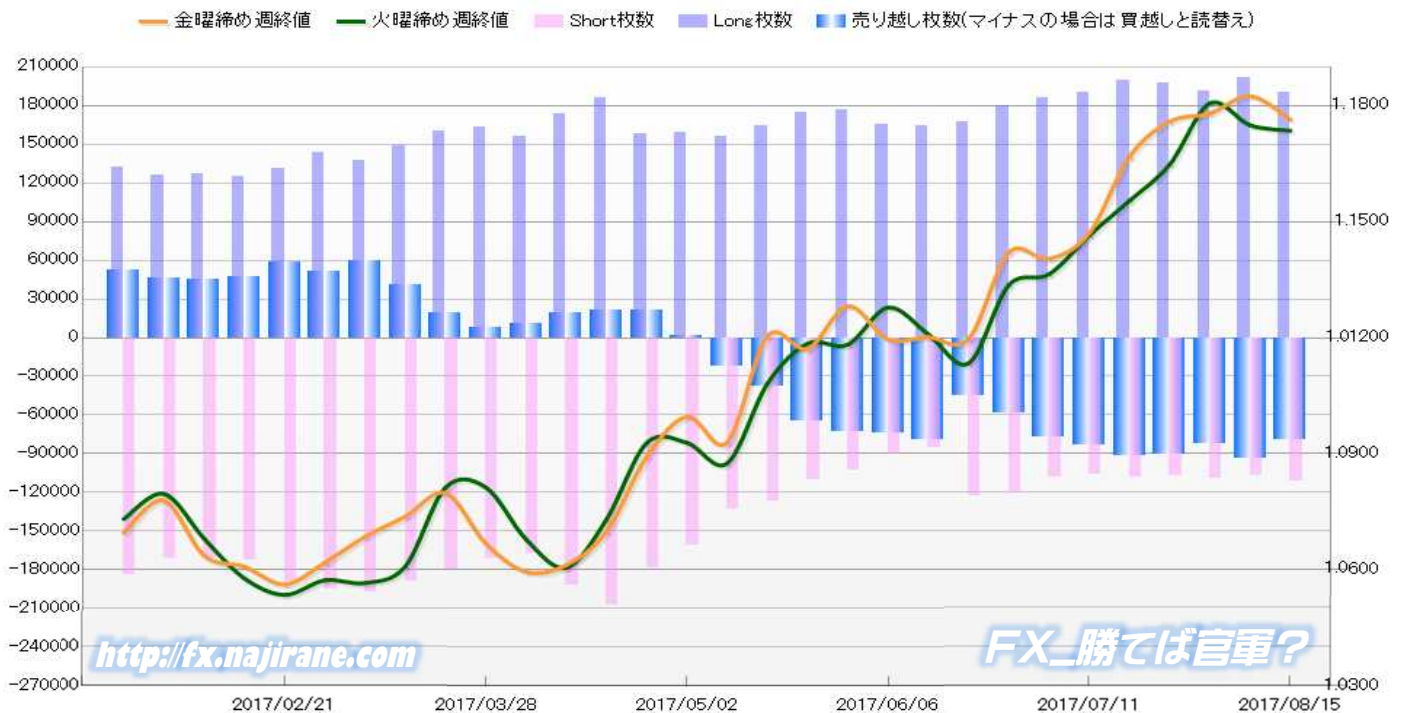
**EURO FX - CHICAGO MERCANTILE EXCHANGE**  
**2017/02/21 ~ 2017/08/15**

Code-099741

2017/08/18 NYクローズ時公表値

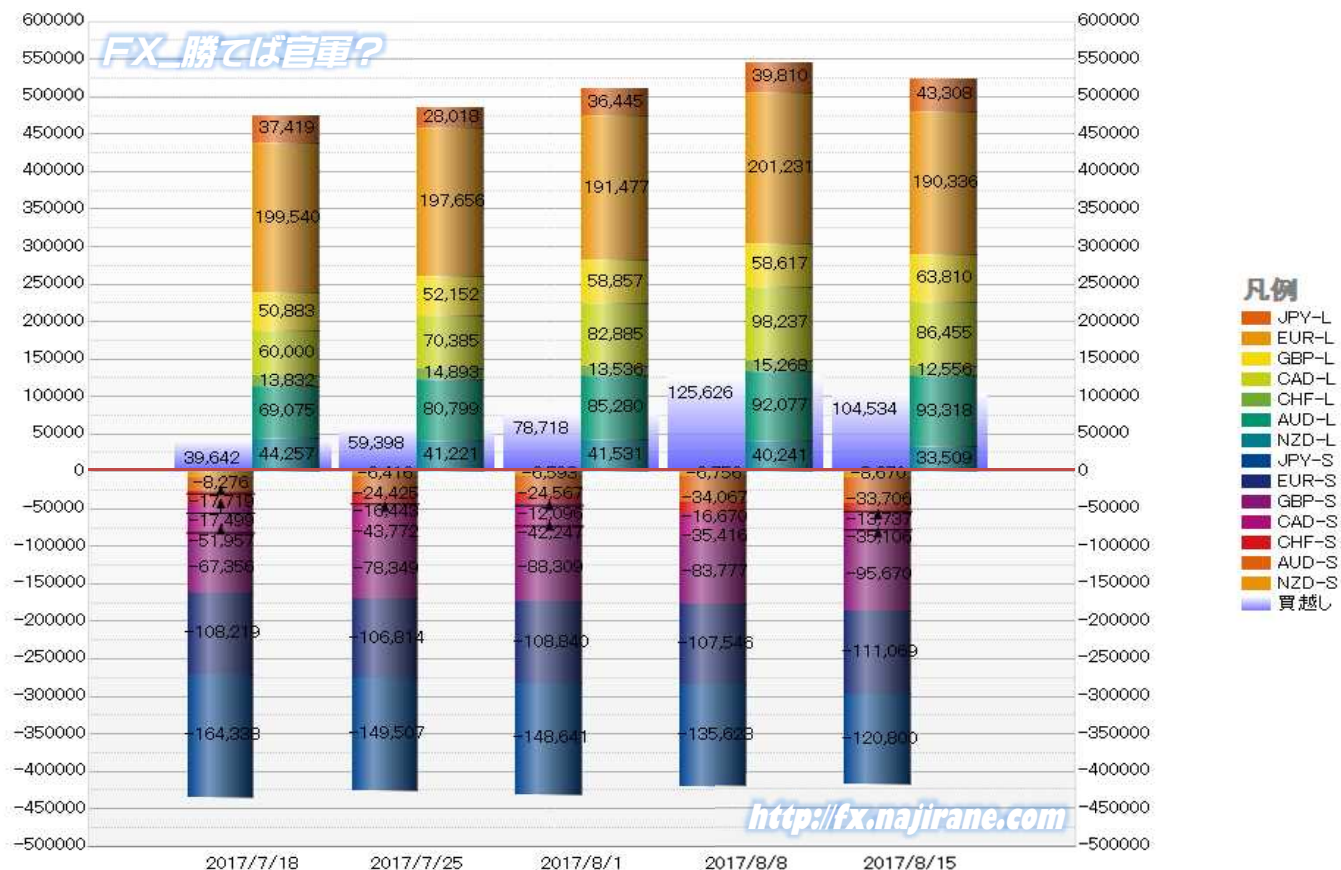
| Report_Date | Non Commercial Positions |        |        |        |        |        |        |        |          | 火曜日<br>引け値 | 金曜日<br>引け値 |       |        |        |
|-------------|--------------------------|--------|--------|--------|--------|--------|--------|--------|----------|------------|------------|-------|--------|--------|
|             | Long                     | 増減     | Short  | 増減     | 売り越し   | 増減     | 売買計    | 増減     |          |            |            |       |        |        |
| 2017/08/15  | 190336                   | -10895 | -5.4%  | 111069 | 3523   | 3.3%   | -79267 | -14418 | -15.4%   | 301405     | -7372      | -2.4% | 1.1735 | 1.1764 |
| 2017/08/08  | 201231                   | 9754   | 5.1%   | 107546 | -1294  | -1.2%  | -93685 | 11048  | 13.4%    | 308777     | 8460       | 2.8%  | 1.1749 | 1.1825 |
| 2017/08/01  | 191477                   | -6179  | -3.1%  | 108840 | 2026   | 1.9%   | -82637 | -8205  | -9.0%    | 300317     | -4153      | -1.4% | 1.1806 | 1.1780 |
| 2017/07/25  | 197656                   | -1884  | -0.9%  | 106814 | -1405  | -1.3%  | -90842 | -479   | -0.5%    | 304470     | -3289      | -1.1% | 1.1648 | 1.1759 |
| 2017/07/18  | 199540                   | 9273   | 4.9%   | 108219 | 1740   | 1.6%   | -91321 | 7533   | 9.0%     | 307759     | 11013      | 3.7%  | 1.1554 | 1.1668 |
| 2017/07/11  | 190267                   | 4342   | 2.3%   | 106479 | -1982  | -1.8%  | -83788 | 6324   | 8.2%     | 296746     | 2360       | 0.8%  | 1.1465 | 1.1470 |
| 2017/07/03  | 185925                   | 6254   | 3.5%   | 108461 | -12515 | -10.3% | -77464 | 18769  | 32.0%    | 294386     | -6261      | -2.1% | 1.1364 | 1.1404 |
| 2017/06/27  | 179671                   | 12426  | 7.4%   | 120976 | -1417  | -1.2%  | -58695 | 13843  | 30.9%    | 300647     | 11009      | 3.8%  | 1.1336 | 1.1421 |
| 2017/06/20  | 167245                   | 3018   | 1.8%   | 122393 | 37219  | 43.7%  | -44852 | -34201 | -43.3%   | 289638     | 40237      | 16.1% | 1.1134 | 1.1197 |
| 2017/06/13  | 164227                   | -662   | -0.4%  | 85174  | -5706  | -6.3%  | -79053 | 5044   | 6.8%     | 249401     | -6368      | -2.5% | 1.1209 | 1.1201 |
| 2017/06/06  | 164889                   | -11337 | -6.4%  | 90880  | -12477 | -12.1% | -74009 | 1140   | 1.6%     | 255769     | -23814     | -8.5% | 1.1278 | 1.1196 |
| 2017/05/30  | 176226                   | 1194   | 0.7%   | 103357 | -6830  | -6.2%  | -72869 | 8024   | 12.4%    | 279583     | -5636      | -2.0% | 1.1182 | 1.1282 |
| 2017/05/23  | 175032                   | 10798  | 6.6%   | 110187 | -16443 | -13.0% | -64845 | 27241  | 72.4%    | 285219     | -5645      | -1.9% | 1.1185 | 1.1172 |
| 2017/05/16  | 164234                   | 8653   | 5.6%   | 126630 | -6552  | -4.9%  | -37604 | 15205  | 67.9%    | 290864     | 2101       | 0.7%  | 1.1081 | 1.1204 |
| 2017/05/09  | 155581                   | -3837  | -2.4%  | 133182 | -27889 | -17.3% | -22399 | -24052 | -1455.1% | 288763     | -31726     | -9.9% | 1.0876 | 1.0930 |
| 2017/05/02  | 159418                   | 1587   | 1.0%   | 161071 | -17655 | -9.9%  | 1653   | -19242 | -92.1%   | 320489     | -16068     | -4.8% | 1.0929 | 1.0996 |
| 2017/04/25  | 157831                   | -27955 | -15.0% | 178726 | -28709 | -13.8% | 20895  | -754   | -3.5%    | 336557     | -56664     | ###   | 1.0928 | 1.0892 |
| 2017/04/18  | 185786                   | 12192  | 7.0%   | 207435 | 14885  | 7.7%   | 21649  | 2693   | 14.2%    | 393221     | 27077      | 7.4%  | 1.0730 | 1.0699 |
| 2017/04/11  | 173594                   | 18126  | 11.7%  | 192550 | 25677  | 15.4%  | 18956  | 7551   | 66.2%    | 366144     | 43803      | 13.6% | 1.0606 | 1.0612 |
| 2017/04/04  | 155468                   | -8180  | -5.0%  | 166873 | -4698  | -2.7%  | 11405  | 3482   | 43.9%    | 322341     | -12878     | -3.8% | 1.0679 | 1.0595 |
| 2017/03/28  | 163648                   | 4058   | 2.5%   | 171571 | -7681  | -4.3%  | 7923   | -11739 | -59.7%   | 335219     | -3623      | -1.1% | 1.0813 | 1.0668 |
| 2017/03/21  | 159590                   | 11318  | 7.6%   | 179252 | -10047 | -5.3%  | 19662  | -21365 | -52.1%   | 338842     | 1271       | 0.4%  | 1.0813 | 1.0798 |
| 2017/03/14  | 148272                   | 10610  | 7.7%   | 189299 | -7864  | -4.0%  | 41027  | -18474 | -31.0%   | 337571     | 2746       | 0.8%  | 1.0609 | 1.0738 |
| 2017/03/07  | 137662                   | -5922  | -4.1%  | 197163 | 2415   | 1.2%   | 59501  | 8337   | 16.3%    | 334825     | -3507      | -1.0% | 1.0566 | 1.0686 |
| 2017/02/28  | 143584                   | 12603  | 9.6%   | 194748 | 5516   | 2.9%   | 51164  | -7087  | -12.2%   | 338332     | 18119      | 5.7%  | 1.0573 | 1.0619 |
| 2017/02/21  | 130981                   |        |        | 189232 |        |        | 58251  |        |          | 320213     |            |       | 1.0535 | 1.0562 |

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



|                 | 2017/07/18   |        |         | 2017/07/25 |         |         | 2017/08/01 |         |          | 2017/08/08 |         |          | 2017/08/15    |               |                |
|-----------------|--------------|--------|---------|------------|---------|---------|------------|---------|----------|------------|---------|----------|---------------|---------------|----------------|
|                 | 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             | 37419        | 164338 | 126919  | 28018      | 149507  | 121489  | 36445      | 148641  | 112196   | 39810      | 135623  | 95813    | <b>43308</b>  | <b>120800</b> | <b>77492</b>   |
|                 | 前週比 枚数増減 (枚) |        |         | -9401      | -14831  | -5430   | 8427       | -866    | -9293    | 3365       | -13018  | -16383   | 3498          | -14823        | -18321         |
|                 | 前週比 枚数増減 (%) |        |         | -25.12%    | -9.02%  | -4.28%  | 30.08%     | -0.58%  | -7.65%   | 9.23%      | -8.76%  | -14.60%  | 8.79%         | -10.93%       | -19.12%        |
| EUR             | 199540       | 108219 | -91321  | 197656     | 106814  | -90842  | 191477     | 108840  | -82637   | 201231     | 107546  | -93685   | <b>190336</b> | <b>111069</b> | <b>-79267</b>  |
|                 | 前週比 枚数増減 (枚) |        |         | -1884      | -1405   | -479    | -6179      | 2026    | -8205    | 9754       | -1294   | 11048    | -10895        | 3523          | -14418         |
|                 | 前週比 枚数増減 (%) |        |         | -0.94%     | -1.30%  | -0.52%  | -3.13%     | 1.90%   | -9.03%   | 5.09%      | -1.19%  | 13.37%   | -5.41%        | 3.28%         | -15.39%        |
| GBP             | 50883        | 67356  | 16473   | 52152      | 78349   | 26197   | 58857      | 88309   | 29452    | 58617      | 83777   | 25160    | <b>63810</b>  | <b>95670</b>  | <b>31860</b>   |
|                 | 前週比 枚数増減 (枚) |        |         | 1269       | 10993   | 9724    | 6705       | 9960    | 3255     | -240       | -4532   | -4292    | 5193          | 11893         | 6700           |
|                 | 前週比 枚数増減 (%) |        |         | 2.49%      | 16.32%  | 59.03%  | 12.86%     | 12.71%  | 12.43%   | -0.41%     | -5.13%  | -14.57%  | 8.86%         | 14.20%        | 26.63%         |
| AUD             | 69075        | 17719  | -51356  | 80799      | 24425   | -56374  | 85280      | 24567   | -60713   | 92077      | 34067   | -58010   | <b>93318</b>  | <b>33706</b>  | <b>-59612</b>  |
|                 | 前週比 枚数増減 (枚) |        |         | 11724      | 6706    | 5018    | 4481       | 142     | 4339     | 6797       | 9500    | -2703    | 1241          | -361          | 1602           |
|                 | 前週比 枚数増減 (%) |        |         | 16.97%     | 37.85%  | 9.77%   | 5.55%      | 0.58%   | 7.70%    | 7.97%      | 38.67%  | -4.45%   | 1.35%         | -1.06%        | 2.76%          |
| CAD             | 60000        | 51957  | -8043   | 70385      | 43772   | -26613  | 82885      | 42247   | -40638   | 98237      | 35416   | -62821   | <b>86455</b>  | <b>35106</b>  | <b>-51349</b>  |
|                 | 前週比 枚数増減 (枚) |        |         | 10385      | -8185   | 18570   | 12500      | -1525   | 14025    | 15352      | -6831   | 22183    | -11782        | -310          | -11472         |
|                 | 前週比 枚数増減 (%) |        |         | 17.31%     | -15.75% | 230.88% | 17.76%     | -3.48%  | 52.70%   | 18.52%     | -16.17% | 54.59%   | -11.99%       | -0.88%        | -18.26%        |
| CHF             | 13832        | 17499  | 3667    | 14893      | 16443   | 1550    | 13536      | 12096   | -1440    | 15268      | 16670   | 1402     | <b>12556</b>  | <b>13737</b>  | <b>1181</b>    |
|                 | 前週比 枚数増減 (枚) |        |         | 1061       | -1056   | -2117   | -1357      | -4347   | -110     | 1732       | 4574    | -38      | -2712         | -2933         | -221           |
|                 | 前週比 枚数増減 (%) |        |         | 7.67%      | -6.03%  | -57.73% | -9.11%     | -26.44% | -192.90% | 12.80%     | 37.81%  | -197.36% | -17.76%       | -17.59%       | -15.76%        |
| NZD             | 44257        | 8276   | -35981  | 41221      | 6416    | -34805  | 41531      | 6593    | -34938   | 40241      | 6756    | -33485   | <b>33509</b>  | <b>8670</b>   | <b>-24839</b>  |
|                 | 前週比 枚数増減 (枚) |        |         | -3036      | -1860   | -1176   | 310        | 177     | 133      | -1290      | 163     | -1453    | -6732         | 1914          | -8646          |
|                 | 前週比 枚数増減 (%) |        |         | -6.86%     | -22.47% | -3.27%  | 0.75%      | 2.76%   | 0.38%    | -3.11%     | 2.47%   | -4.16%   | -16.73%       | 28.33%        | -25.82%        |
| MXN             | 130155       | 17616  | -112539 | 130075     | 17185   | -112890 | 130186     | 16637   | -113549  | 130668     | 24231   | -106437  | <b>130900</b> | <b>36051</b>  | <b>-94849</b>  |
|                 | 前週比 枚数増減 (枚) |        |         | -80        | -431    | 351     | 111        | -548    | 659      | 482        | 7594    | -7112    | 232           | 11820         | -11588         |
|                 | 前週比 枚数増減 (%) |        |         | -0.06%     | -2.45%  | 0.31%   | 0.09%      | -3.19%  | 0.58%    | 0.37%      | 45.65%  | -6.26%   | 0.18%         | 48.78%        | -10.89%        |
| Total All 8     | 605161       | 452980 | -152181 | 615199     | 442911  | -172288 | 640197     | 447930  | -192267  | 676149     | 444086  | -232063  | <b>654192</b> | <b>454809</b> | <b>-199383</b> |
|                 | 前週比 枚数増減 (枚) |        |         | 10038      | -10069  | 20107   | 24998      | 5019    | 19979    | 35952      | -3844   | 39796    | -21957        | 10723         | -32680         |
|                 | 前週比 枚数増減 (%) |        |         | 1.66%      | -2.22%  | 13.21%  | 4.06%      | 1.13%   | 11.60%   | 5.62%      | -0.86%  | 20.70%   | -3.25%        | 2.41%         | -14.08%        |
| Total 7 (MXN除く) | 475006       | 435364 | -39642  | 485124     | 425726  | -59398  | 510011     | 431293  | -78718   | 545481     | 419855  | -125626  | <b>523292</b> | <b>418758</b> | <b>-104534</b> |
|                 | 前週比 枚数増減 (枚) |        |         | 10118      | -9638   | 19756   | 24887      | 5567    | 19320    | 35470      | -11438  | 46908    | -22189        | -1097         | -21092         |
|                 | 前週比 枚数増減 (%) |        |         | 2.13%      | -2.21%  | 49.84%  | 5.13%      | 1.31%   | 32.53%   | 6.95%      | -2.65%  | 59.59%   | -4.07%        | -0.26%        | -16.79%        |

### 直近5週 CFTC IMM主要7通貨の構成



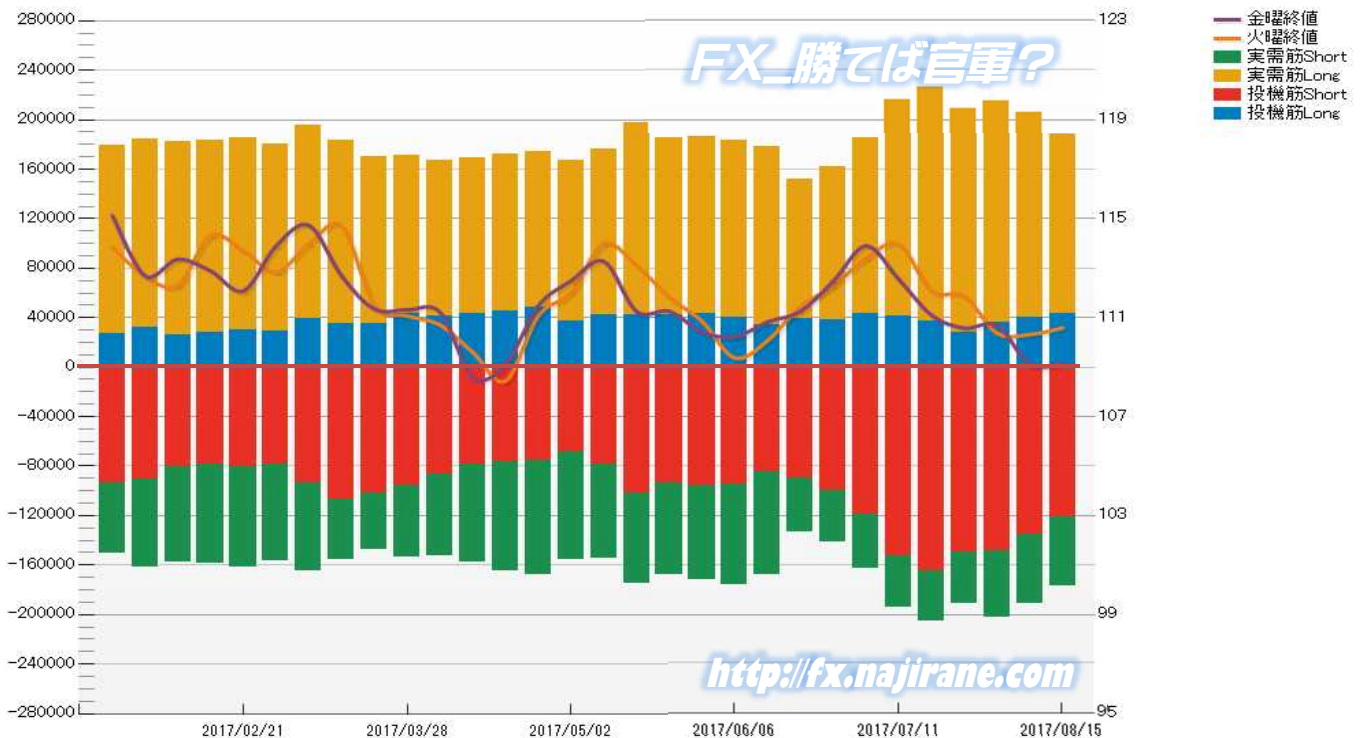


JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE  
FUTURES ONLY POSITIONS

Code-097741  
2017/08/18 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   |
| 2017/08/15 | 43308 | 120800 | 77492  | 164108 | 145227 | 56054 | -89173  | 201281 | 188535    | 176854 | -11681 | 365389 | 110.58 | 109.14 |
| 2017/08/08 | 39810 | 135623 | 95813  | 175433 | 165991 | 55822 | -110169 | 221813 | 205801    | 191445 | -14356 | 397246 | 110.32 | 109.10 |
| 2017/08/01 | 36445 | 148641 | 112196 | 185086 | 178378 | 53446 | -124932 | 231824 | 214823    | 202087 | -12736 | 416910 | 110.37 | 110.69 |
| 2017/07/25 | 28018 | 149507 | 121489 | 177525 | 180207 | 41743 | -138464 | 221950 | 208225    | 191250 | -16975 | 399475 | 111.87 | 110.58 |
| 2017/07/18 | 37419 | 164338 | 126919 | 201757 | 188763 | 41117 | -147646 | 229880 | 226182    | 205455 | -20727 | 431637 | 112.07 | 111.10 |
| 2017/07/11 | 40778 | 152903 | 112125 | 193681 | 174866 | 41714 | -133152 | 216580 | 215644    | 194617 | -21027 | 410261 | 113.97 | 112.55 |
| 2017/07/03 | 43648 | 118684 | 75036  | 162332 | 141824 | 43641 | -98183  | 185465 | 185472    | 162325 | -23147 | 347797 | 113.40 | 113.90 |
| 2017/06/27 | 38254 | 99604  | 61350  | 137858 | 123453 | 41443 | -82010  | 164896 | 161707    | 141047 | -20660 | 302754 | 112.28 | 112.47 |
| 2017/06/20 | 39498 | 89457  | 49959  | 128955 | 112255 | 44243 | -68012  | 156498 | 151753    | 133700 | -18053 | 285453 | 111.46 | 111.26 |
| 2017/06/13 | 34160 | 84713  | 50553  | 118873 | 144233 | 83337 | -60896  | 227570 | 178393    | 168050 | -10343 | 346443 | 110.08 | 110.83 |
| 2017/06/06 | 39736 | 94763  | 55027  | 134499 | 143746 | 81444 | -62302  | 225190 | 183482    | 176207 | -7275  | 359689 | 109.37 | 110.23 |
| 2017/05/30 | 43404 | 95679  | 52275  | 139083 | 143450 | 76426 | -67024  | 219876 | 186854    | 172105 | -14749 | 358959 | 110.85 | 110.42 |
| 2017/05/23 | 41920 | 93576  | 51656  | 135496 | 143304 | 74467 | -68837  | 217771 | 185224    | 168043 | -17181 | 353267 | 111.82 | 111.26 |
| 2017/05/16 | 41963 | 101971 | 60008  | 143934 | 155071 | 72713 | -82358  | 227784 | 197034    | 174684 | -22350 | 371718 | 113.11 | 111.25 |
| 2017/05/09 | 42635 | 78942  | 36307  | 121577 | 133992 | 76099 | -57893  | 210091 | 176627    | 155041 | -21586 | 331668 | 113.99 | 113.27 |
| 2017/05/02 | 37519 | 68002  | 30483  | 105521 | 129521 | 87402 | -42119  | 216923 | 167040    | 155404 | -11636 | 322444 | 112.02 | 112.49 |
| 2017/04/25 | 48538 | 75407  | 26869  | 123945 | 125796 | 91994 | -33802  | 217790 | 174334    | 167401 | -6933  | 341735 | 111.08 | 111.48 |
| 2017/04/18 | 45761 | 76224  | 30463  | 121985 | 126595 | 88467 | -38128  | 215062 | 172356    | 164691 | -7665  | 337047 | 108.44 | 109.11 |
| 2017/04/11 | 43316 | 78080  | 34764  | 121396 | 125340 | 79941 | -45399  | 205281 | 168656    | 158021 | -10635 | 326677 | 109.60 | 108.60 |
| 2017/04/04 | 41313 | 87113  | 45800  | 128426 | 126068 | 65862 | -60206  | 191930 | 167381    | 152975 | -14406 | 320356 | 110.70 | 111.22 |
| 2017/03/28 | 42886 | 96067  | 53181  | 138953 | 128200 | 57371 | -70829  | 185571 | 171086    | 153438 | -17648 | 324524 | 111.07 | 111.32 |
| 2017/03/21 | 35039 | 102026 | 66987  | 137065 | 135159 | 45684 | -89475  | 180843 | 170198    | 147710 | -22488 | 317908 | 111.50 | 111.35 |
| 2017/03/14 | 35563 | 106860 | 71297  | 142423 | 148132 | 48390 | -99742  | 196522 | 183695    | 155250 | -28445 | 338945 | 114.70 | 112.68 |
| 2017/03/07 | 39203 | 93903  | 54700  | 133106 | 156075 | 71228 | -84847  | 227303 | 195278    | 165131 | -30147 | 360409 | 113.99 | 114.73 |
| 2017/02/28 | 29012 | 79029  | 50017  | 108041 | 150880 | 77620 | -73260  | 228500 | 179892    | 156649 | -23243 | 336541 | 112.85 | 113.90 |
| 2017/02/21 | 29954 | 80116  | 50162  | 110070 | 155538 | 81397 | -74141  | 236935 | 185492    | 161513 | -23979 | 347005 | 113.71 | 112.08 |
| 2017/02/14 | 27701 | 78985  | 51284  | 106686 | 155557 | 80051 | -75506  | 235608 | 183258    | 159036 | -24222 | 342294 | 114.32 | 112.89 |
| 2017/02/07 | 25874 | 80934  | 55060  | 106808 | 156236 | 77214 | -79022  | 233450 | 182110    | 158148 | -23962 | 340258 | 112.32 | 113.36 |
| 2017/01/31 | 32216 | 90547  | 58331  | 122763 | 152598 | 71166 | -81432  | 223764 | 184814    | 161713 | -23101 | 346527 | 112.67 | 112.69 |
| 2017/01/24 | 27127 | 93967  | 66840  | 121094 | 152556 | 56703 | -95853  | 209259 | 179683    | 150670 | -29013 | 330353 | 113.86 | 115.13 |

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

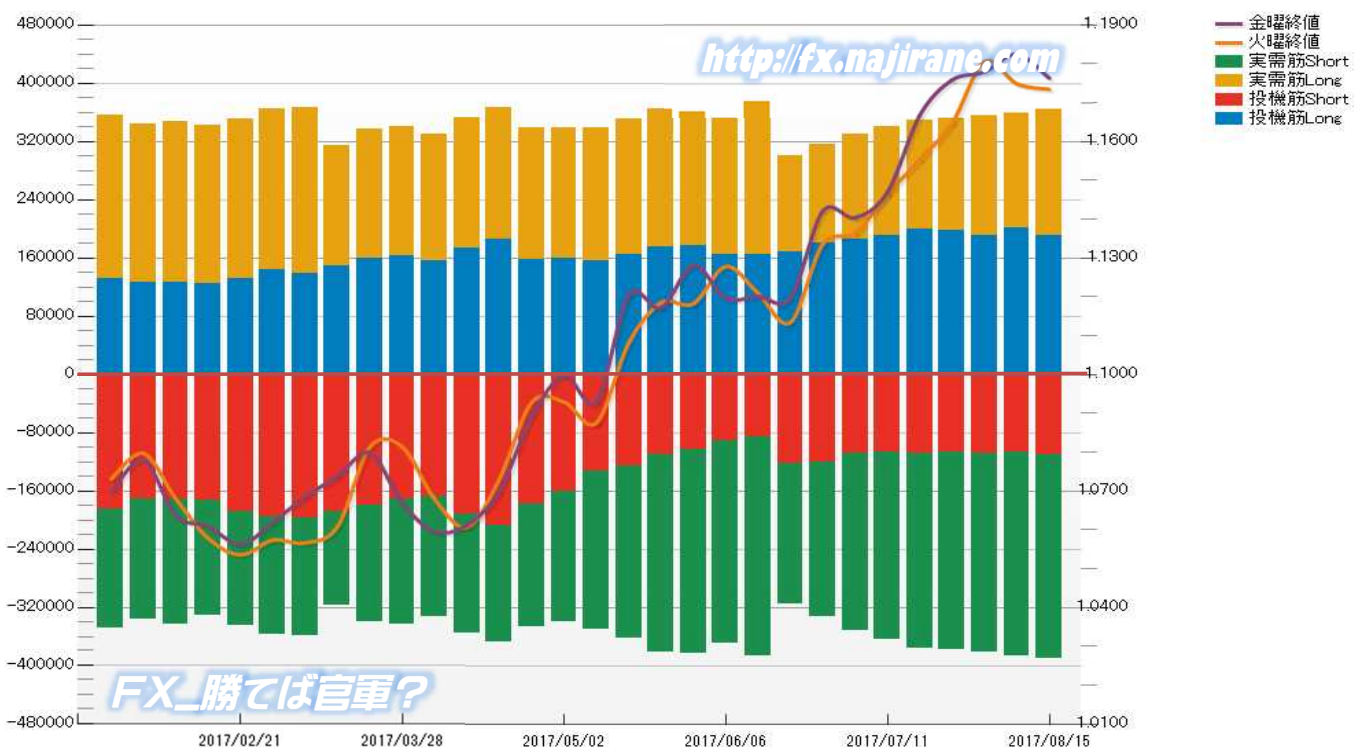


EURO FX - CHICAGO MERCANTILE EXCHANGE  
FUTURES ONLY POSITIONS

Code-099741  
2017/08/18 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   |
| 2017/08/15 | 190336 | 111069 | -79267 | 301405 | 174177 | 278546 | 104369 | 452723 | 364513    | 389615 | 25102  | 754128 | 1.1735  | 1.1764 |
| 2017/08/08 | 201231 | 107546 | -93685 | 308777 | 157833 | 279623 | 121790 | 437456 | 359064    | 387169 | 28105  | 746233 | 1.1749  | 1.1825 |
| 2017/08/01 | 191477 | 108840 | -82637 | 300317 | 164304 | 272865 | 108561 | 437169 | 355781    | 381705 | 25924  | 737486 | 1.1806  | 1.1780 |
| 2017/07/25 | 197656 | 106814 | -90842 | 304470 | 155560 | 271095 | 115535 | 426655 | 353216    | 377909 | 24693  | 731125 | 1.1648  | 1.1759 |
| 2017/07/18 | 199540 | 108219 | -91321 | 307759 | 150114 | 268566 | 118452 | 418680 | 349654    | 376785 | 27131  | 726439 | 1.1554  | 1.1668 |
| 2017/07/11 | 190267 | 106479 | -83788 | 296746 | 150147 | 258152 | 108005 | 408299 | 340414    | 364631 | 24217  | 705045 | 1.1465  | 1.1470 |
| 2017/07/03 | 185925 | 108461 | -77464 | 294386 | 144260 | 244301 | 100041 | 388561 | 330185    | 352762 | 22577  | 682947 | 1.1364  | 1.1404 |
| 2017/06/27 | 179671 | 120976 | -58695 | 300647 | 136134 | 211639 | 75505  | 347773 | 315805    | 332615 | 16810  | 648420 | 1.1336  | 1.1421 |
| 2017/06/20 | 167245 | 122393 | -44852 | 289638 | 132839 | 192994 | 60155  | 325833 | 300084    | 315387 | 15303  | 615471 | 1.1134  | 1.1197 |
| 2017/06/13 | 164227 | 85174  | -79053 | 249401 | 211353 | 301281 | 89928  | 512634 | 375580    | 386455 | 10875  | 762035 | 1.1209  | 1.1201 |
| 2017/06/06 | 164889 | 90880  | -74009 | 255769 | 188042 | 279047 | 91005  | 467089 | 352931    | 369927 | 16996  | 722858 | 1.1278  | 1.1196 |
| 2017/05/30 | 176226 | 103357 | -72869 | 279583 | 185792 | 279432 | 93640  | 465224 | 362018    | 382789 | 20771  | 744807 | 1.1182  | 1.1282 |
| 2017/05/23 | 175032 | 110187 | -64845 | 285219 | 190524 | 272094 | 81570  | 462618 | 365556    | 382281 | 16725  | 747837 | 1.1185  | 1.1172 |
| 2017/05/16 | 164234 | 126630 | -37604 | 290864 | 186406 | 236357 | 49951  | 422763 | 350640    | 362987 | 12347  | 713627 | 1.1081  | 1.1204 |
| 2017/05/09 | 155581 | 133182 | -22399 | 288763 | 183860 | 217059 | 33199  | 400919 | 339441    | 350241 | 10800  | 689682 | 1.0876  | 1.0930 |
| 2017/05/02 | 159418 | 161071 | 1653   | 320489 | 179781 | 178953 | -828   | 358734 | 339199    | 340024 | 825    | 679223 | 1.0929  | 1.0996 |
| 2017/04/25 | 157831 | 178726 | 20895  | 336557 | 181520 | 167731 | -13789 | 349251 | 339351    | 346457 | 7106   | 685808 | 1.0928  | 1.0892 |
| 2017/04/18 | 185786 | 207435 | 21649  | 393221 | 179950 | 159602 | -20348 | 339552 | 365736    | 367037 | 1301   | 732773 | 1.0730  | 1.0699 |
| 2017/04/11 | 173594 | 192550 | 18956  | 366144 | 179203 | 163127 | -16076 | 342330 | 352797    | 355677 | 2880   | 708474 | 1.0606  | 1.0612 |
| 2017/04/04 | 155468 | 166873 | 11405  | 322341 | 173689 | 166592 | -7097  | 340281 | 329157    | 333465 | 4308   | 662622 | 1.0679  | 1.0595 |
| 2017/03/28 | 163648 | 171571 | 7923   | 335219 | 177046 | 171114 | -5932  | 348160 | 340694    | 342685 | 1991   | 683379 | 1.0813  | 1.0668 |
| 2017/03/21 | 159590 | 179252 | 19662  | 338842 | 176574 | 160480 | -16094 | 337054 | 336164    | 339732 | 3568   | 675896 | 1.0813  | 1.0798 |
| 2017/03/14 | 148272 | 189299 | 41027  | 337571 | 166321 | 128708 | -37613 | 295029 | 314593    | 318007 | 3414   | 632600 | 1.0609  | 1.0738 |
| 2017/03/07 | 137662 | 197163 | 59501  | 334825 | 228335 | 161564 | -66771 | 389899 | 365997    | 358727 | -7270  | 724724 | 1.0566  | 1.0686 |
| 2017/02/28 | 143584 | 194748 | 51164  | 338332 | 220938 | 162414 | -58524 | 383352 | 364522    | 357162 | -7360  | 721684 | 1.0573  | 1.0619 |
| 2017/02/21 | 130981 | 189232 | 58251  | 320213 | 220218 | 155969 | -64249 | 376187 | 351199    | 345201 | -5998  | 696400 | 1.0535  | 1.0562 |
| 2017/02/14 | 125333 | 172097 | 46764  | 297430 | 216770 | 159331 | -57439 | 376101 | 342103    | 331428 | -10675 | 673531 | 1.0578  | 1.0608 |
| 2017/02/07 | 126708 | 171659 | 44951  | 298367 | 220490 | 171635 | -48855 | 392125 | 347198    | 343294 | -3904  | 690492 | 1.0681  | 1.0637 |
| 2017/01/31 | 125689 | 171402 | 45713  | 297091 | 218274 | 164996 | -53278 | 383270 | 343963    | 336398 | -7565  | 680361 | 1.0796  | 1.0779 |
| 2017/01/24 | 131904 | 184252 | 52348  | 316156 | 224017 | 163750 | -60267 | 387767 | 355921    | 348002 | -7919  | 703923 | 1.0731  | 1.0696 |

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









# IMM扱い8通貨/ダウ/日経/金/オイル/主要クロス円の過去5日及び過去5週の4本値

| AUDUSD     |        |        |        |        | CADUSD     |        |        |        |        | CHFUSD     |        |        |        |        |
|------------|--------|--------|--------|--------|------------|--------|--------|--------|--------|------------|--------|--------|--------|--------|
| Date       | Open   | High   | Low    | Close  | Date       | Open   | High   | Low    | Close  | Date       | Open   | High   | Low    | Close  |
| 2017/08/18 | 0.7888 | 0.7943 | 0.7870 | 0.7934 | 2017/08/18 | 0.7888 | 0.7964 | 0.7880 | 0.7949 | 2017/08/18 | 1.0389 | 1.0431 | 1.0342 | 1.0358 |
| 2017/08/17 | 0.7930 | 0.7963 | 0.7880 | 0.7888 | 2017/08/17 | 0.7925 | 0.7943 | 0.7884 | 0.7888 | 2017/08/17 | 1.0357 | 1.0411 | 1.0311 | 1.0388 |
| 2017/08/16 | 0.7823 | 0.7934 | 0.7817 | 0.7930 | 2017/08/16 | 0.7841 | 0.7930 | 0.7831 | 0.7925 | 2017/08/16 | 1.0285 | 1.0364 | 1.0240 | 1.0357 |
| 2017/08/15 | 0.7852 | 0.7876 | 0.7808 | 0.7822 | 2017/08/15 | 0.7860 | 0.7862 | 0.7826 | 0.7841 | 2017/08/15 | 1.0285 | 1.0307 | 1.0247 | 1.0285 |
| 2017/08/14 | 0.7891 | 0.7919 | 0.7845 | 0.7852 | 2017/08/14 | 0.7890 | 0.7891 | 0.7855 | 0.7859 | 2017/08/14 | 1.0390 | 1.0395 | 1.0275 | 1.0285 |

| CNYUSD     |        |        |        |        | EURUSD     |        |        |        |        | GBPUSD     |        |        |        |        |
|------------|--------|--------|--------|--------|------------|--------|--------|--------|--------|------------|--------|--------|--------|--------|
| Date       | Open   | High   | Low    | Close  | Date       | Open   | High   | Low    | Close  | Date       | Open   | High   | Low    | Close  |
| 2017/08/18 | 0.1495 | 0.1497 | 0.1495 | 0.1497 | 2017/08/18 | 1.1726 | 1.1774 | 1.1709 | 1.1764 | 2017/08/18 | 1.2868 | 1.2916 | 1.2832 | 1.2876 |
| 2017/08/17 | 0.1496 | 0.1498 | 0.1496 | 0.1496 | 2017/08/17 | 1.1772 | 1.1790 | 1.1663 | 1.1726 | 2017/08/17 | 1.2890 | 1.2909 | 1.2853 | 1.2870 |
| 2017/08/16 | 0.1494 | 0.1494 | 0.1491 | 0.1492 | 2017/08/16 | 1.1736 | 1.1779 | 1.1683 | 1.1772 | 2017/08/16 | 1.2870 | 1.2903 | 1.2843 | 1.2890 |
| 2017/08/15 | 0.1495 | 0.1496 | 0.1494 | 0.1494 | 2017/08/15 | 1.1776 | 1.1793 | 1.1687 | 1.1735 | 2017/08/15 | 1.2961 | 1.2970 | 1.2846 | 1.2870 |
| 2017/08/14 | 0.1499 | 0.1499 | 0.1495 | 0.1496 | 2017/08/14 | 1.1824 | 1.1838 | 1.1770 | 1.1776 | 2017/08/14 | 1.3011 | 1.3022 | 1.2957 | 1.2961 |

| JPYUSD     |        |        |        |        | MXNUSD     |        |        |        |        | NZDUSD     |        |        |        |        |
|------------|--------|--------|--------|--------|------------|--------|--------|--------|--------|------------|--------|--------|--------|--------|
| Date       | Open   | High   | Low    | Close  | Date       | Open   | High   | Low    | Close  | Date       | Open   | High   | Low    | Close  |
| 2017/08/18 | 0.9137 | 0.9207 | 0.9124 | 0.9163 | 2017/08/18 | 5.5925 | 5.6521 | 5.5758 | 5.6435 | 2017/08/18 | 0.7286 | 0.7335 | 0.7276 | 0.7316 |
| 2017/08/17 | 0.9081 | 0.9138 | 0.9062 | 0.9138 | 2017/08/17 | 5.6417 | 5.6598 | 5.5971 | 5.5991 | 2017/08/17 | 0.7313 | 0.7335 | 0.7281 | 0.7286 |
| 2017/08/16 | 0.9043 | 0.9086 | 0.9013 | 0.9081 | 2017/08/16 | 5.6226 | 5.6610 | 5.6178 | 5.6591 | 2017/08/16 | 0.7240 | 0.7318 | 0.7224 | 0.7313 |
| 2017/08/15 | 0.9123 | 0.9123 | 0.9022 | 0.9043 | 2017/08/15 | 5.6081 | 5.6175 | 5.5922 | 5.6153 | 2017/08/15 | 0.7287 | 0.7312 | 0.7230 | 0.7240 |
| 2017/08/14 | 0.9167 | 0.9167 | 0.9108 | 0.9123 | 2017/08/14 | 5.6238 | 5.6373 | 5.6147 | 5.6179 | 2017/08/14 | 0.7318 | 0.7331 | 0.7281 | 0.7287 |

| Nikkei 225 - Japan (NIX) |          |          |          |          | 出来高      |                       |
|--------------------------|----------|----------|----------|----------|----------|-----------------------|
| Date                     | Open     | High     | Low      | Close    | (ドル建て終値) | 出来高                   |
| 2017/08/18               | 19471.27 | 19543.13 | 19433.09 | 19470.41 | 178.55   | 0 1671733600          |
| 2017/08/17               | 19707.75 | 19739.04 | 19679.37 | 19702.63 | 179.25   | 741016704 1436193200  |
| 2017/08/16               | 19750.55 | 19776.86 | 19719.08 | 19729.28 | 177.95   | 715409280 1435393000  |
| 2017/08/15               | 19689.38 | 19824.12 | 19656.91 | 19753.31 | 179.02   | 930709120 1650800800  |
| 2017/08/14               | 19545.58 | 19598.41 | 19486.48 | 19537.10 | 178.03   | 1115644544 1959115200 |
| 週4本値                     | 19545.58 | 19824.12 | 19433.09 | 19470.41 | 178.55   | (N225銘柄計) (東証一部全体計)   |

| XAUUSD     |         |         |         |         |
|------------|---------|---------|---------|---------|
| Date       | Open    | High    | Low     | Close   |
| 2017/08/18 | 1288.31 | 1300.77 | 1283.89 | 1286.60 |
| 2017/08/17 | 1284.15 | 1290.04 | 1281.74 | 1287.53 |
| 2017/08/16 | 1271.54 | 1283.89 | 1267.89 | 1283.15 |
| 2017/08/15 | 1281.86 | 1281.98 | 1267.40 | 1271.50 |
| 2017/08/14 | 1290.26 | 1290.26 | 1278.71 | 1282.04 |
| 週4本値       | 1290.26 | 1300.77 | 1267.40 | 1286.60 |

| Dow Jones Industrial - USA (DJIA) |          |          |          |          | 出来高       |
|-----------------------------------|----------|----------|----------|----------|-----------|
| Date                              | Open     | High     | Low      | Close    | 出来高       |
| 2017/08/18                        | 21724.88 | 21793.35 | 21641.63 | 21674.51 | 309073881 |
| 2017/08/17                        | 21984.74 | 21984.74 | 21750.32 | 21750.73 | 311028699 |
| 2017/08/16                        | 22031.93 | 22085.71 | 22002.47 | 22024.87 | 264916452 |
| 2017/08/15                        | 22029.91 | 22038.92 | 21971.48 | 21998.99 | 269071907 |
| 2017/08/14                        | 21945.64 | 22019.23 | 21945.64 | 21993.71 | 235030636 |
| 週4本値                              | 21945.64 | 22085.71 | 21641.63 | 21674.51 | 309073881 |

Historical Data by **Stooq**  
 Historical Data by **MarketNewsline** (ダウと日経)  
 Arrangement by **FX\_勝てば官軍?**

| Crude Light Oil |       |       |       |       |         |
|-----------------|-------|-------|-------|-------|---------|
| Date            | Open  | High  | Low   | Close | 出来高     |
| 2017/08/18      | 46.93 | 48.74 | 46.78 | 48.51 | 1378078 |
| 2017/08/17      | 46.80 | 47.19 | 46.46 | 47.09 | 1485544 |
| 2017/08/16      | 47.72 | 47.99 | 46.67 | 46.78 | 1549313 |
| 2017/08/15      | 47.49 | 47.90 | 47.02 | 47.55 | 1455585 |
| 2017/08/14      | 48.79 | 49.16 | 47.43 | 47.59 | 1269636 |
| 週4本値            | 48.79 | 49.16 | 46.46 | 48.51 |         |

| USDJPY     |        |        |        |        | EURJPY     |        |        |        |        | GBPJPY     |        |        |        |        |
|------------|--------|--------|--------|--------|------------|--------|--------|--------|--------|------------|--------|--------|--------|--------|
| 日付         | 始値     | 高値     | 安値     | 終値     | 日付         | 始値     | 高値     | 安値     | 終値     | 日付         | 始値     | 高値     | 安値     | 終値     |
| 2017/08/18 | 109.44 | 109.60 | 108.61 | 109.14 | 2017/08/18 | 128.33 | 128.79 | 127.57 | 128.39 | 2017/08/18 | 140.83 | 141.09 | 139.80 | 140.52 |
| 2017/08/17 | 110.12 | 110.36 | 109.43 | 109.43 | 2017/08/17 | 129.62 | 129.70 | 128.31 | 128.32 | 2017/08/17 | 141.94 | 142.04 | 140.84 | 140.84 |
| 2017/08/16 | 110.58 | 110.95 | 110.03 | 110.12 | 2017/08/16 | 129.78 | 130.40 | 129.52 | 129.63 | 2017/08/16 | 142.33 | 143.10 | 141.76 | 141.94 |
| 2017/08/15 | 109.61 | 110.85 | 109.61 | 110.58 | 2017/08/15 | 129.08 | 130.03 | 129.08 | 129.77 | 2017/08/15 | 142.07 | 143.20 | 141.98 | 142.33 |
| 2017/08/14 | 109.09 | 109.80 | 109.09 | 109.62 | 2017/08/14 | 128.99 | 129.65 | 128.92 | 129.09 | 2017/08/14 | 141.94 | 142.74 | 141.89 | 142.08 |

| USDJPY Weekly |        |        |        |        | EURJPY Weekly |        |        |        |        | GBPJPY Weekly |        |        |        |        |
|---------------|--------|--------|--------|--------|---------------|--------|--------|--------|--------|---------------|--------|--------|--------|--------|
| 日付            | 始値     | 高値     | 安値     | 終値     | 日付            | 始値     | 高値     | 安値     | 終値     | 日付            | 始値     | 高値     | 安値     | 終値     |
| 2017/08/18    | 109.09 | 110.95 | 108.61 | 109.14 | 2017/08/18    | 128.99 | 130.40 | 127.57 | 128.39 | 2017/08/18    | 141.94 | 143.20 | 139.80 | 140.52 |
| 2017/08/11    | 110.76 | 110.92 | 108.80 | 109.10 | 2017/08/11    | 130.43 | 130.87 | 128.05 | 129.01 | 2017/08/11    | 144.47 | 144.72 | 141.26 | 142.00 |
| 2017/08/04    | 110.66 | 111.05 | 109.85 | 110.69 | 2017/08/04    | 130.08 | 131.40 | 129.56 | 130.39 | 2017/08/04    | 145.36 | 146.79 | 144.24 | 144.41 |
| 2017/07/28    | 111.14 | 112.19 | 110.55 | 110.58 | 2017/07/28    | 129.67 | 130.60 | 128.88 | 130.03 | 2017/07/28    | 144.43 | 146.56 | 144.03 | 145.40 |
| 2017/07/21    | 112.49 | 112.87 | 111.02 | 111.10 | 2017/07/21    | 129.03 | 130.51 | 128.58 | 129.63 | 2017/07/21    | 147.44 | 147.61 | 144.07 | 144.37 |



# 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

2017/08/14 ~ 2017/08/18

Chart by OANDA Japan MetaTrader4

