

**JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE**  
**2017/03/28 ~ 2017/09/19**

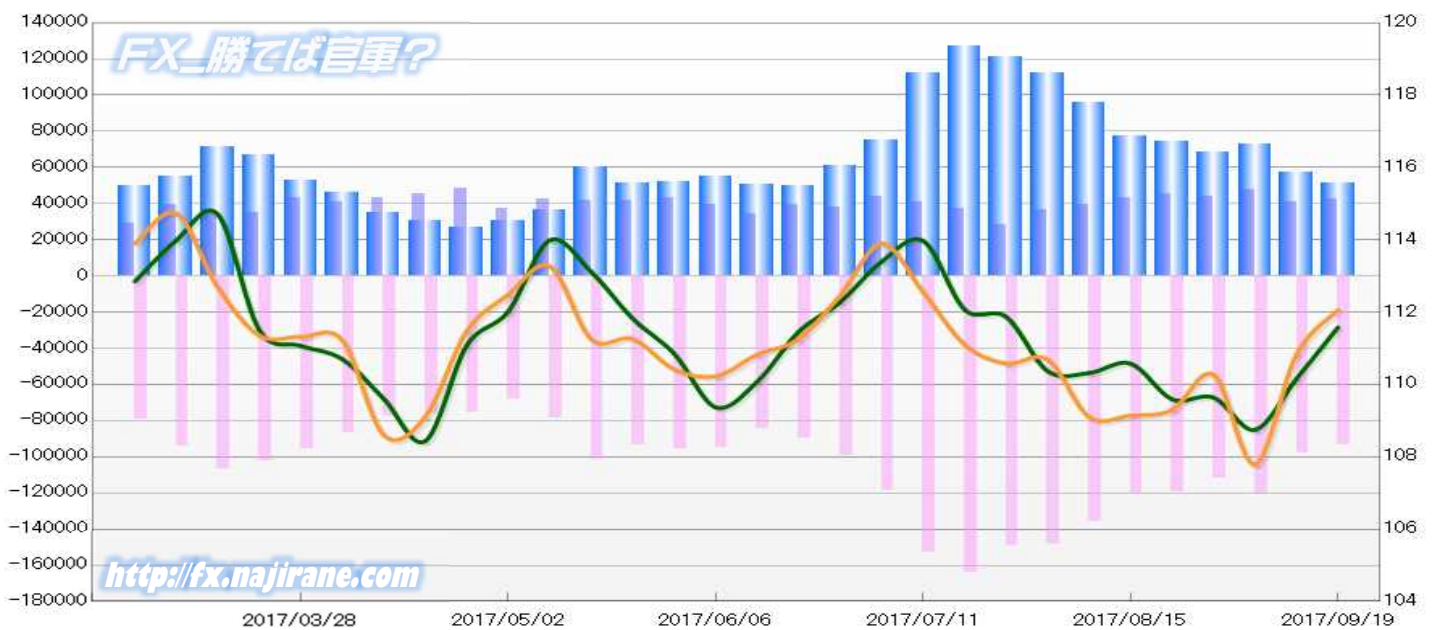
Code-097741

2017/09/22 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(%)		
2017/09/19	42435	1793	4.4%	93757	-4182	-4.3%	51322	-5975	-10.4%	136192	-2389	-1.7%	111.58	112.06
2017/09/12	40642	-6643	-14.0%	97939	-22291	-18.5%	57297	-15648	-21.5%	138581	-28934	-17.3%	110.16	110.84
2017/09/05	47285	3396	7.7%	120230	7817	7.0%	72945	4421	6.5%	167515	11213	7.2%	108.75	107.79
2017/08/29	43889	-1273	-2.8%	112413	-6835	-5.7%	68524	-5562	-7.5%	156302	-8108	-4.9%	109.64	110.27
2017/08/22	45162	1854	4.3%	119248	-1552	-1.3%	74086	-3406	-4.4%	164410	302	0.2%	109.59	109.30
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			96067			53181			138953			111.07	111.32

**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)



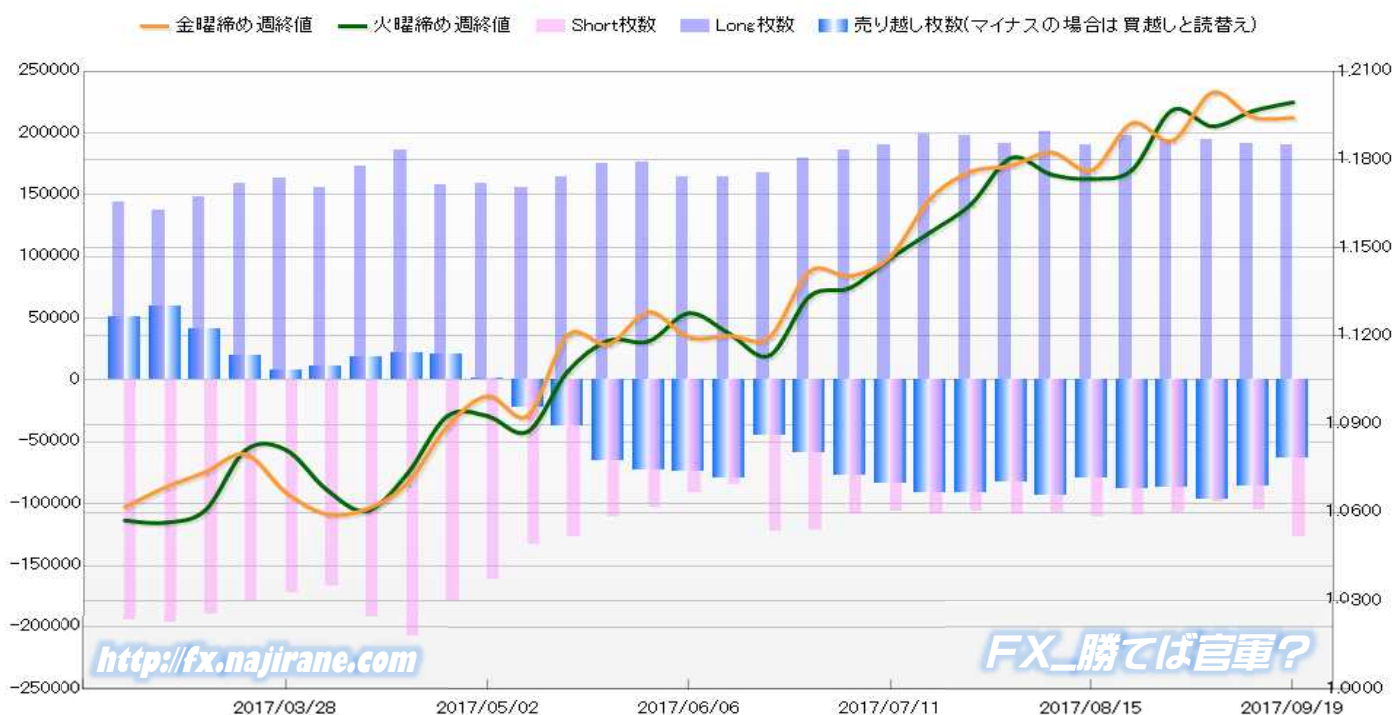
**EURO FX - CHICAGO MERCANTILE EXCHANGE**  
**2017/03/28 ~ 2017/09/19**

Code-099741

2017/09/22 NYクローズ時公表値

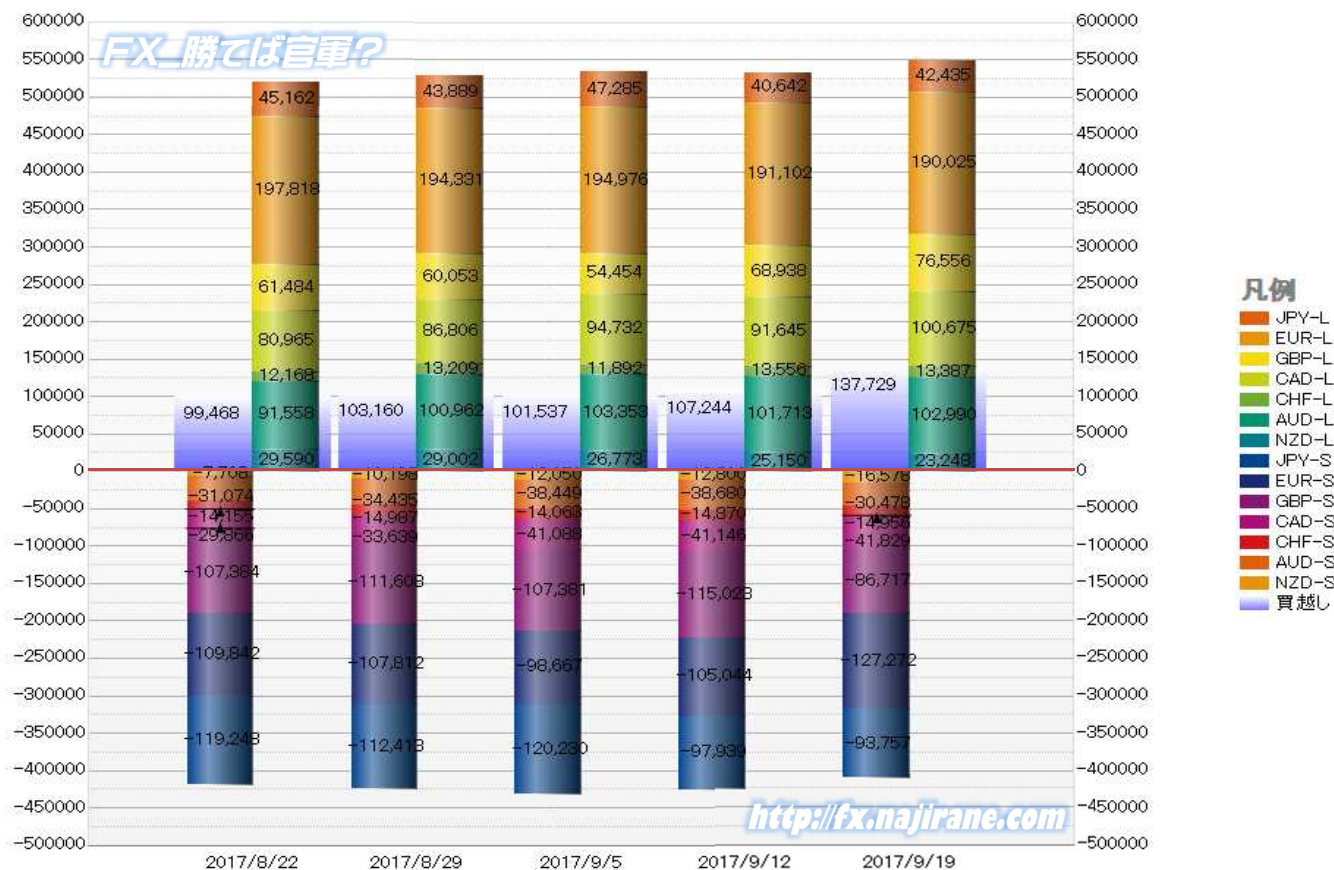
Report_Date	Non Commercial Positions									火曜日 引け値	金曜日 引け値			
	Long	増減	Short	増減	売り越し	増減	売買計	増減						
2017/09/19	190025	-1077	-0.6%	127272	22228	21.2%	-62753	-23305	-27.1%	317297	21151	7.1%	1.1995	1.1943
2017/09/12	191102	-3874	-2.0%	105044	6377	6.5%	-86058	-10251	-10.6%	296146	2503	0.9%	1.1965	1.1945
2017/09/05	194976	645	0.3%	98667	-9145	-8.5%	-96309	9790	11.3%	293643	-8500	-2.8%	1.1914	1.2028
2017/08/29	194331	-3487	-1.8%	107812	-2030	-1.8%	-86519	-1457	-1.7%	302143	-5517	-1.8%	1.1968	1.1865
2017/08/22	197818	7482	3.9%	109842	-1227	-1.1%	-87976	8709	11.0%	307660	6255	2.1%	1.1765	1.1924
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			171571			7923			335219			1.0813	1.0668

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



	2017/08/22			2017/08/29			2017/09/05			2017/09/12			2017/09/19		
	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	45162	119248	74086	43889	112413	68524	47285	120230	72945	40642	97939	57297	42435	93757	51322
	前週比 枚数増減 (枚)			-1273	-6835	-5562	3396	7817	4421	-6643	-22291	-15648	1793	-4182	-5975
	前週比 枚数増減 (%)			-2.8%	-5.7%	-7.5%	7.7%	7.0%	6.5%	-14.0%	-18.5%	-21.5%	4.4%	-4.3%	-10.4%
EUR	197818	109842	-87976	194331	107812	-86519	194976	98667	-96309	191102	105044	-86058	190025	127272	-62753
	前週比 枚数増減 (枚)			-3487	-2030	-1457	645	-9145	9790	-3874	6377	-10251	-1077	22228	-23305
	前週比 枚数増減 (%)			-1.8%	-1.8%	-1.7%	0.3%	-8.5%	11.3%	-2.0%	6.5%	-10.6%	-0.6%	21.2%	-27.1%
GBP	61484	107384	45900	60053	111608	51555	54454	107381	52927	68938	115023	46085	76556	86717	10161
	前週比 枚数増減 (枚)			-1431	4224	5655	-5599	-4227	1372	14484	7642	-6842	7618	-28306	-35924
	前週比 枚数増減 (%)			-2.3%	3.9%	12.3%	-9.3%	-3.8%	2.7%	26.6%	7.1%	-12.9%	11.1%	-24.6%	-78.0%
AUD	91558	31074	-60484	100962	34435	-66527	103353	38449	-64904	101713	38680	-63033	102990	30478	-72512
	前週比 枚数増減 (枚)			9404	3361	6043	2391	4014	-1623	-1640	231	-1871	1277	-8202	9479
	前週比 枚数増減 (%)			10.3%	10.8%	10.0%	2.4%	11.7%	-2.4%	-1.6%	0.6%	-2.9%	1.3%	-21.2%	15.0%
CAD	80965	29866	-51099	86806	33639	-53167	94732	41088	-53644	91645	41146	-50499	100675	41829	-58846
	前週比 枚数増減 (枚)			5841	3773	2068	7926	7449	477	-3087	58	-3145	9030	683	8347
	前週比 枚数増減 (%)			7.2%	12.6%	4.0%	9.1%	22.1%	0.9%	-3.3%	0.1%	-5.9%	9.9%	1.7%	16.5%
CHF	12168	14155	1987	13209	14987	1778	11892	14063	2171	13556	14870	1314	13387	14956	1569
	前週比 枚数増減 (枚)			1041	832	-209	-1317	-924	393	1664	807	-857	-169	86	255
	前週比 枚数増減 (%)			8.6%	5.9%	-10.5%	-10.0%	-6.2%	22.1%	14.0%	5.7%	-39.5%	-1.2%	0.6%	19.4%
NZD	29590	7708	-21882	29002	10198	-18804	26773	12050	-14723	25150	12800	-12350	23248	16578	-6670
	前週比 枚数増減 (枚)			-588	2490	-3078	-2229	1852	-4081	-1623	750	-2373	-1902	3778	-5680
	前週比 枚数増減 (%)			-2.0%	32.3%	-14.1%	-7.7%	18.2%	-21.7%	-6.1%	6.2%	-16.1%	-7.6%	29.5%	-46.0%
MXN	137856	40238	-97618	135549	38539	-97010	141051	27439	-113612	143188	26190	-116998	136338	59386	-76952
	前週比 枚数増減 (枚)			-2307	-1699	-608	5502	-11100	16602	2137	-1249	3386	-6850	33196	-40046
	前週比 枚数増減 (%)			-1.7%	-4.2%	-0.6%	4.1%	-28.8%	17.1%	1.5%	-4.6%	3.0%	-4.8%	126.8%	-34.2%
Total All 8	656601	459515	-197086	663801	463631	-200170	674516	459367	-215149	675934	451692	-224242	685654	470973	-214681
	前週比 枚数増減 (枚)			7200	4116	3084	10715	-4264	14979	1418	-7675	9093	9720	19281	-9561
	前週比 枚数増減 (%)			1.1%	0.9%	1.6%	1.6%	-0.9%	7.5%	0.2%	-1.7%	4.2%	1.4%	4.3%	-4.3%
Total 7 (MXN除)	518745	419277	-99468	528252	425092	-103160	533465	431928	-101537	532746	425502	-107244	549316	411587	-137729
	前週比 枚数増減 (枚)			9507	5815	3692	5213	6836	-1623	-719	-6426	5707	16570	-13915	30485
	前週比 枚数増減 (%)			1.8%	1.4%	3.7%	1.0%	1.6%	-1.6%	-0.1%	-1.5%	5.6%	3.1%	-3.3%	28.4%

### 直近5週 CFTC IMM主要7通貨の構成

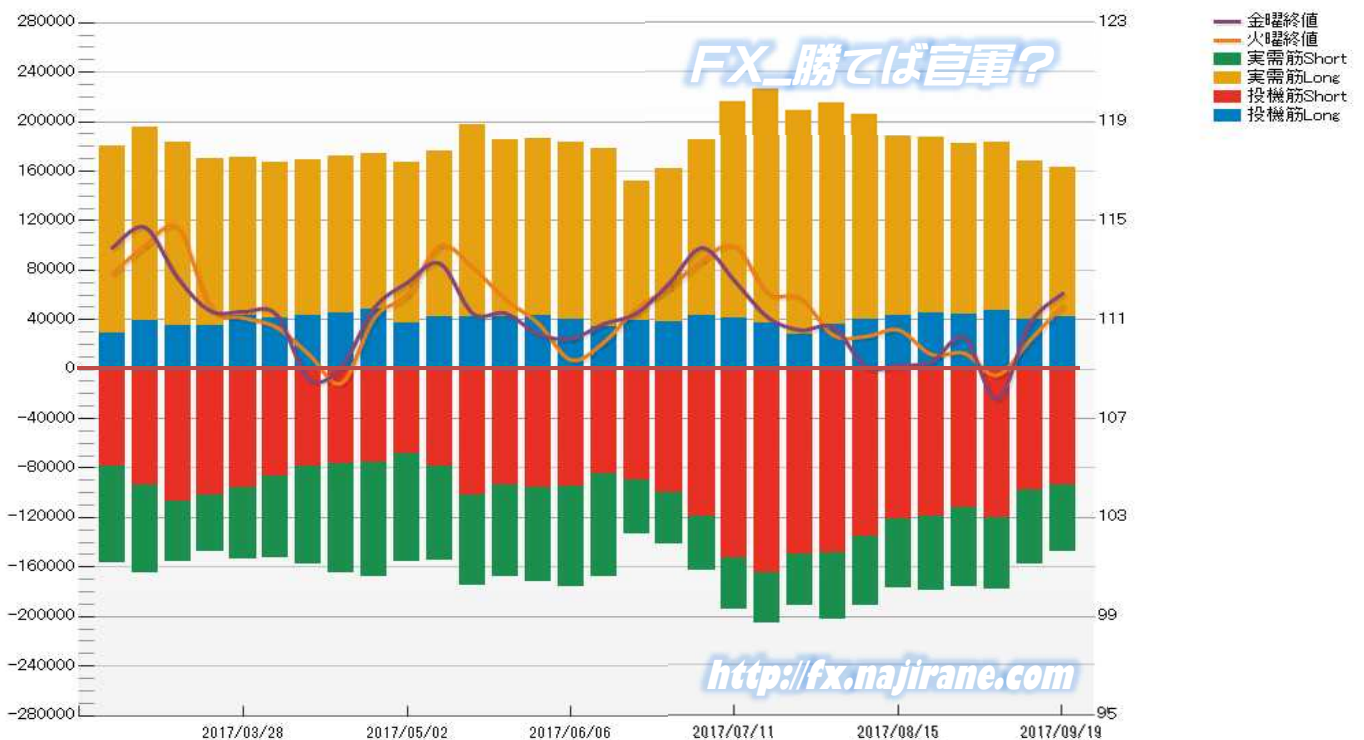


JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE  
FUTURES ONLY POSITIONS

Code-097741  
2017/09/22 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
2017/09/19	42435	93757	51322	136192	120365	53357	-67008	173722	162800	147114	-15686	309914	111.58	112.06
2017/09/12	40642	97939	57297	138581	127392	59890	-67502	187282	168034	157829	-10205	325863	110.16	110.84
2017/09/05	47285	120230	72945	167515	136437	58205	-78232	194642	183722	178435	-5287	362157	108.75	107.79
2017/08/29	43889	112413	68524	156302	138466	63262	-75204	201728	182355	175675	-6680	358030	109.64	110.27
2017/08/22	45162	119248	74086	164410	142448	59657	-82791	202105	187610	178905	-8705	366515	109.59	109.30
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

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

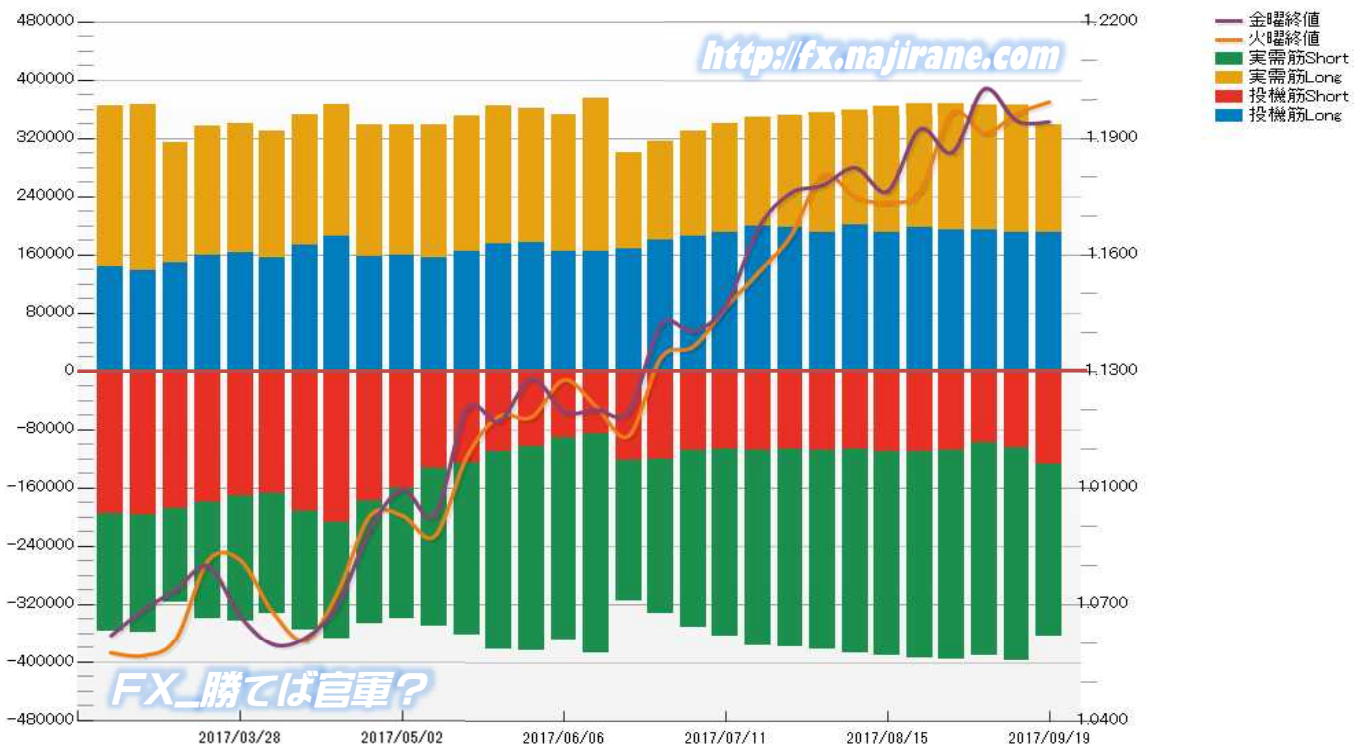


EURO FX - CHICAGO MERCANTILE EXCHANGE  
FUTURES ONLY POSITIONS

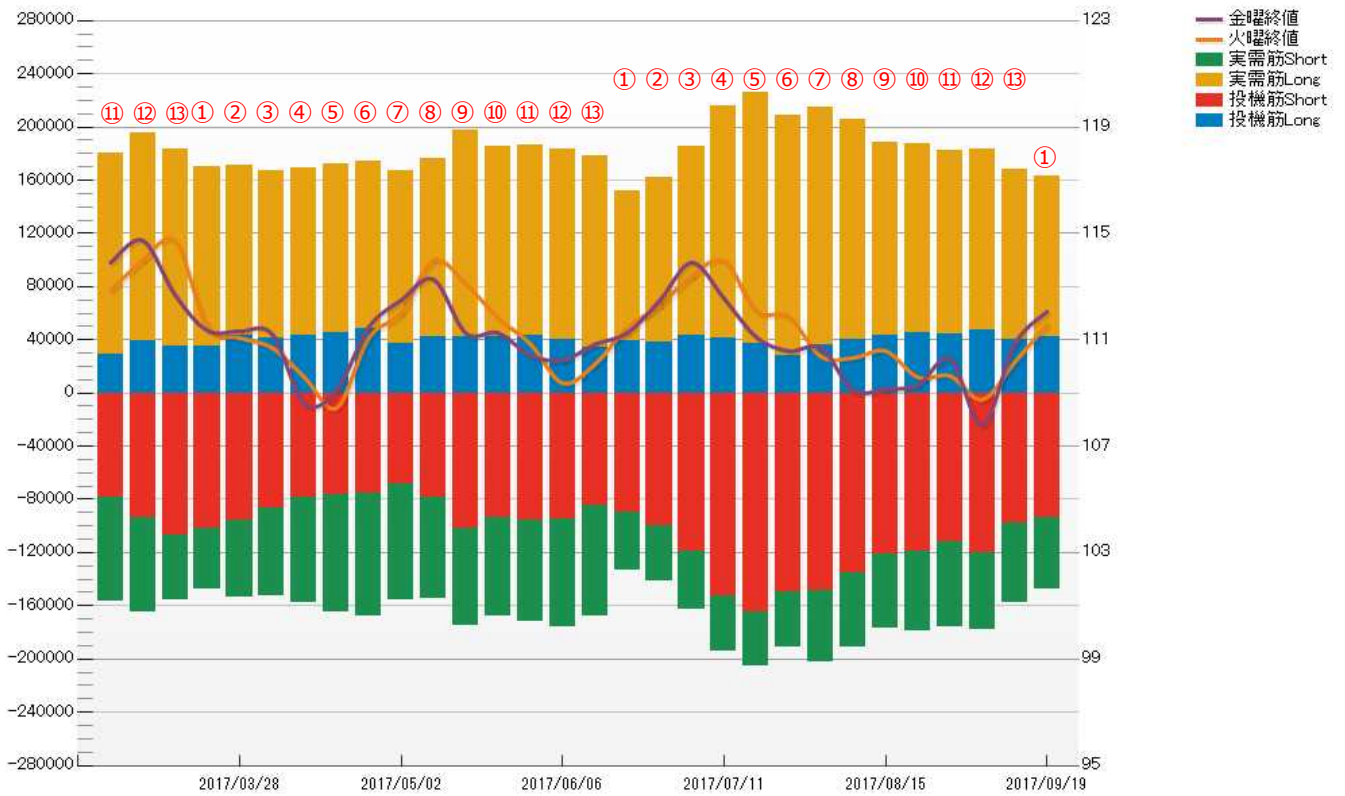
Code-099741  
2017/09/22 公表値

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
2017/09/19	190025	127272	-62753	317297	149288	236626	87338	385914	339313	363898	24585	703211	1.1995	1.1943
2017/09/12	191102	105044	-86058	296146	175600	291785	116185	467385	366702	396829	30127	763531	1.1965	1.1945
2017/09/05	194976	98667	-96309	293643	171223	291891	120668	463114	366199	390558	24359	756757	1.1914	1.2028
2017/08/29	194331	107812	-86519	302143	173410	287170	113760	460580	367741	394982	27241	762723	1.1968	1.1865
2017/08/22	197818	109842	-87976	307660	169989	284515	114526	454504	367807	394357	26550	762164	1.1765	1.1924
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

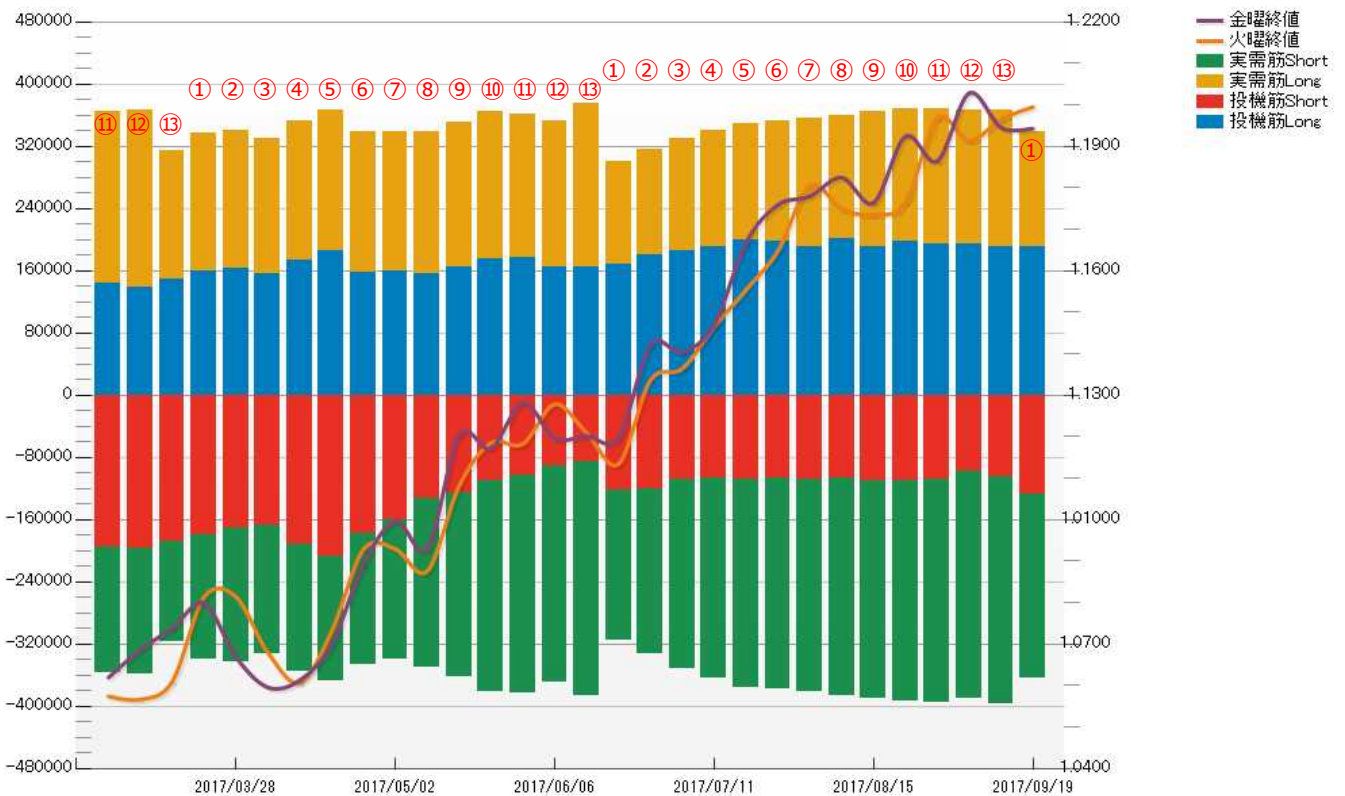
EURO FX - CHICAGO MERCANTILE EXCHANGE  
FUTURES ONLY POSITIONS Code-099741



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



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









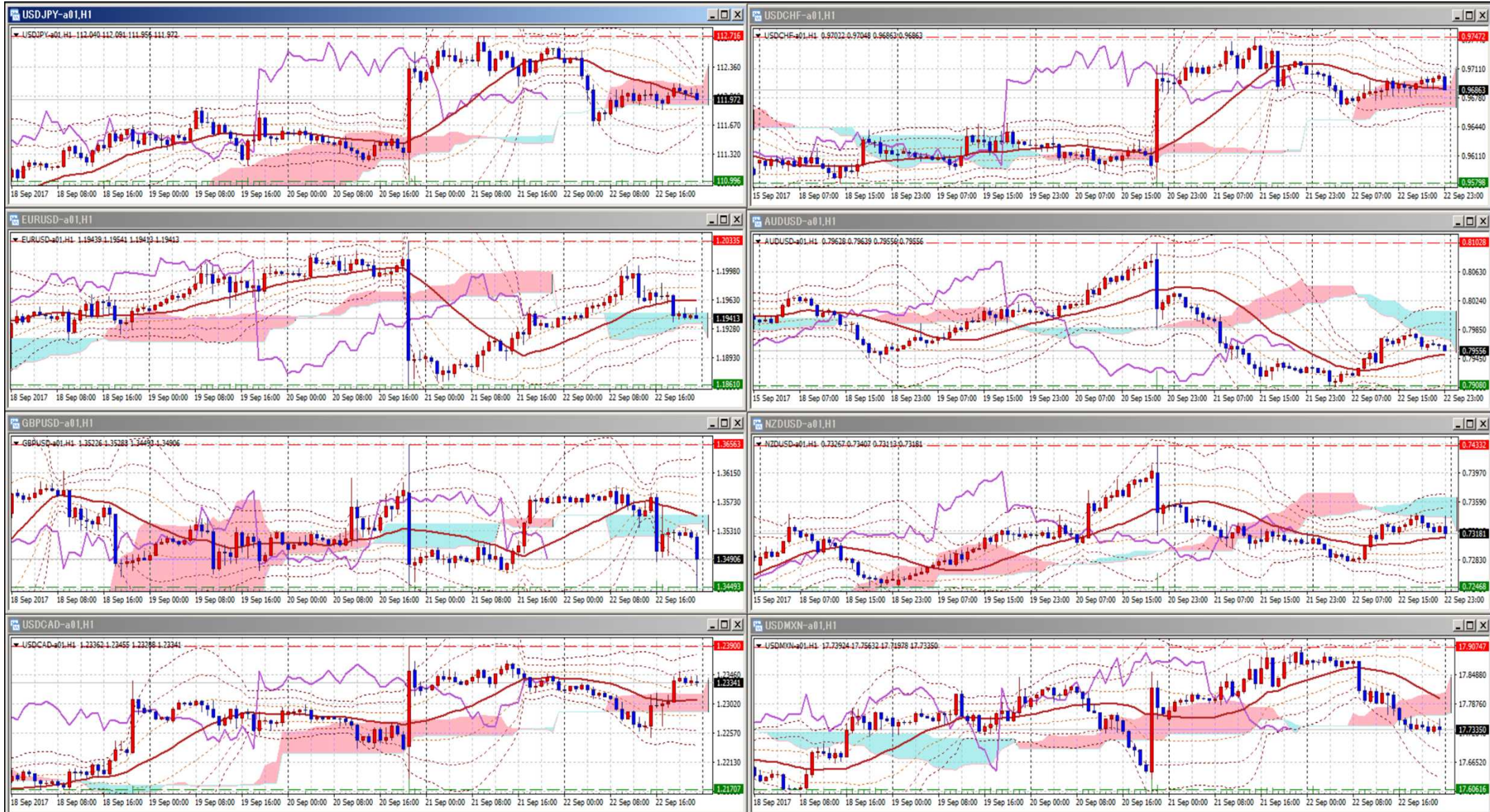


# 先週のIMM取り扱い対ドル8通貨チャート

※ 赤点線は週最高値/青天線は週最低値、BB中心線はSMA21

2017/09/18 ~ 2017/09/22

Chart by OANDA Japan MetaTrader4



Pivot Maker Ver 3.0 by FX\_勝てば官軍?

<http://fx.najirane.com>