

JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE

Code-097741

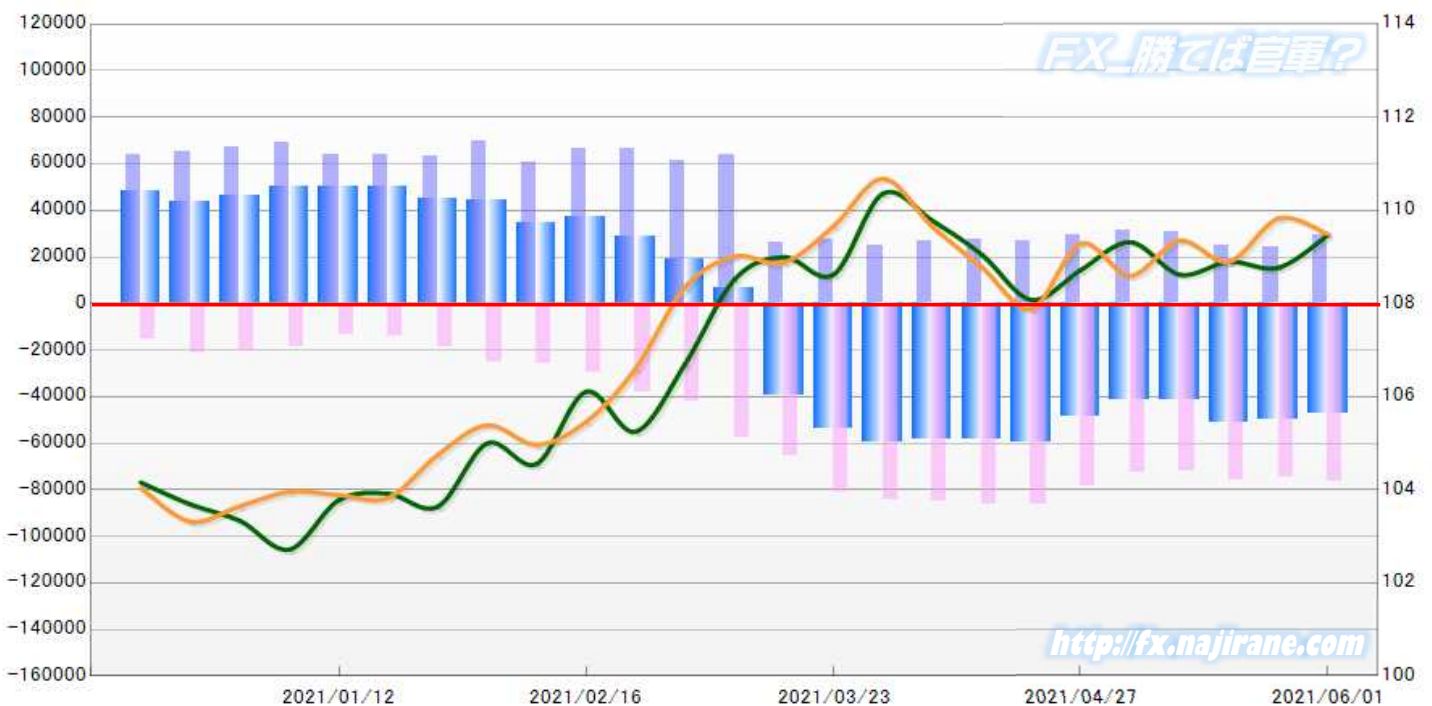
2020/12/01 ~ 2021/06/01

2021/06/04 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(%)		
2021/06/01	29462	5299	21.9%	76577	2258	3.0%	47115	-3041	-6.1%	106039	7557	7.7%	109.47	109.49
2021/05/25	24163	-802	-3.2%	74319	-1594	-2.1%	50156	-792	-1.6%	98482	-2396	-2.4%	108.77	109.83
2021/05/18	24965	-5526	-18.1%	75913	3694	5.1%	50948	9220	22.1%	100878	-1832	-1.8%	108.90	108.90
2021/05/11	30491	-717	-2.3%	72219	-481	-0.7%	41728	236	0.6%	102710	-1198	-1.2%	108.62	109.35
2021/05/04	31208	1535	5.2%	72700	-5482	-7.0%	41492	-7017	-14.5%	103908	-3947	-3.7%	109.32	108.60
2021/04/27	29673	3056	11.5%	78182	-8254	-9.5%	48509	-11310	-18.9%	107855	-5198	-4.6%	108.72	109.29
2021/04/20	26617	-1065	-3.8%	86436	442	0.5%	59819	1507	2.6%	113053	-623	-0.5%	108.08	107.89
2021/04/13	27682	888	3.3%	85994	1211	1.4%	58312	323	0.6%	113676	2099	1.9%	109.05	108.78
2021/04/06	26794	2070	8.4%	84783	578	0.7%	57989	-1492	-2.5%	111577	2648	2.4%	109.78	109.65
2021/03/30	24724	-2800	-10.2%	84205	3156	3.9%	59481	5956	11.1%	108929	356	0.3%	110.36	110.68
2021/03/23	27524	1521	5.8%	81049	15678	24.0%	53525	14157	36.0%	108573	17199	18.8%	108.62	109.66
2021/03/16	26003	-38024	-59.4%	65371	7858	13.7%	39368	-45882	-704.4%	91374	-30166	-24.8%	109.00	108.88
2021/03/09	64027	2768	4.5%	57513	15524	37.0%	-6514	-12756	-66.2%	121540	18292	17.7%	108.52	109.01
2021/03/02	61259	-5411	-8.1%	41989	3941	10.4%	-19270	-9352	-32.7%	103248	-1470	-1.4%	106.70	108.35
2021/02/23	66670	-62	-0.1%	38048	8498	28.8%	-28622	-8560	-23.0%	104718	8436	8.8%	105.25	106.60
2021/02/16	66732	6013	9.9%	29550	3449	13.2%	-37182	2564	7.4%	96282	9462	10.9%	106.11	105.46
2021/02/09	60719	-8883	-12.8%	26101	1128	4.5%	-34618	-10011	-22.4%	86820	-7755	-8.2%	104.56	104.97
2021/02/02	69602	6139	9.7%	24973	6502	35.2%	-44629	-363	-0.8%	94575	12641	15.4%	105.00	105.39
2021/01/26	63463	-680	-1.1%	18471	4342	30.7%	-44992	-5022	-10.0%	81934	3662	4.7%	103.64	104.75
2021/01/19	64143	286	0.4%	14129	792	5.9%	-50014	-506	-1.0%	78272	1078	1.4%	103.92	103.83
2021/01/12	63857	-5306	-7.7%	13337	-5636	-29.7%	-50520	330	0.7%	77194	-10942	-12.4%	103.78	103.89
2021/01/05	69163	2193	3.3%	18973	-1904	-9.1%	-50190	4097	8.9%	88136	289	0.3%	102.72	103.96
2020/12/21	66970	1594	2.4%	20877	-536	-2.5%	-46093	2130	4.8%	87847	1058	1.2%	103.34	103.65
2020/12/15	65376	1791	2.8%	21413	5994	38.9%	-43963	-4203	-8.7%	86789	7785	9.9%	103.69	103.32
2020/12/08	63585	1136	1.8%	15419	473	3.2%	-48166	663	1.4%	79004	1609	2.1%	104.16	104.04
2020/12/01	62449			14946			-47503			77395			104.32	104.17

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 or 買い越し枚数



EURO FX - CHICAGO MERCANTILE EXCHANGE

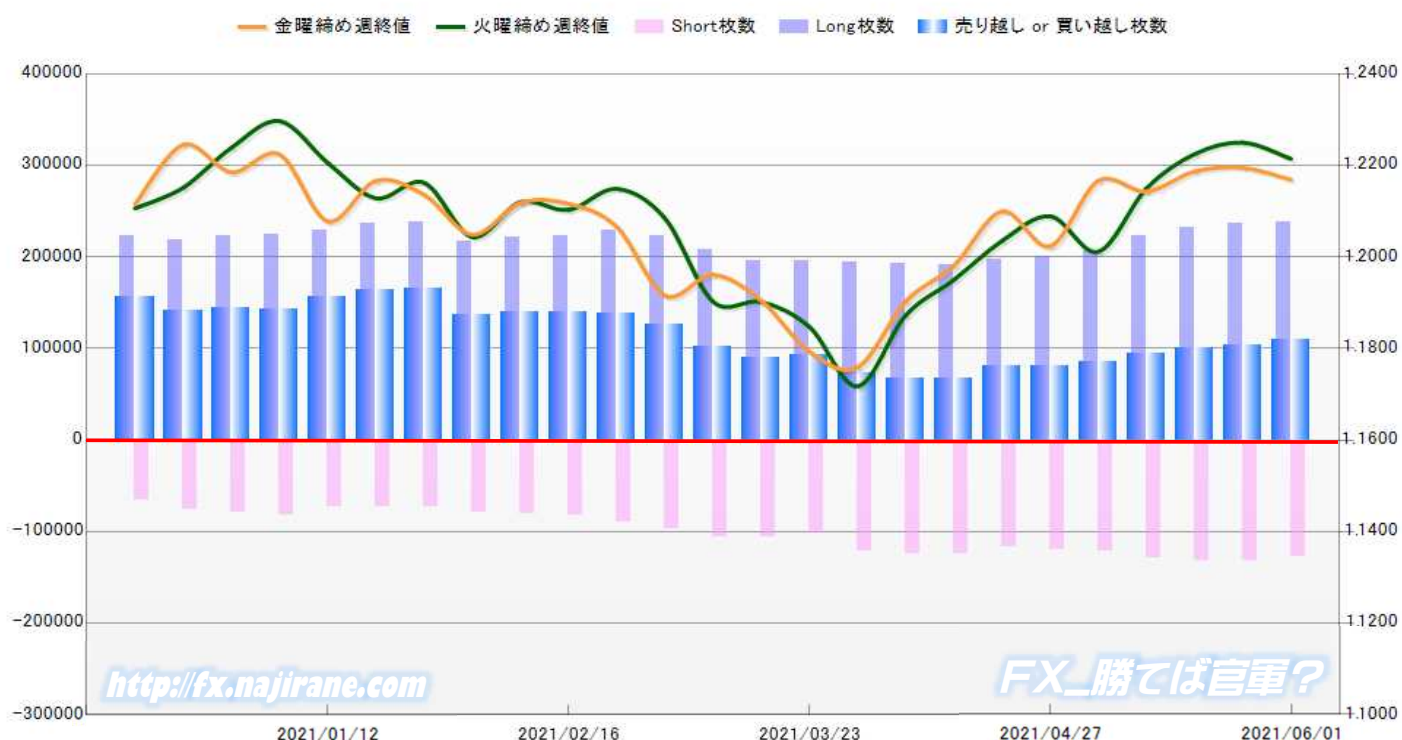
Code-099741

2020/12/01 ~ 2021/06/01

2021/06/04 NYクローズ時公表値

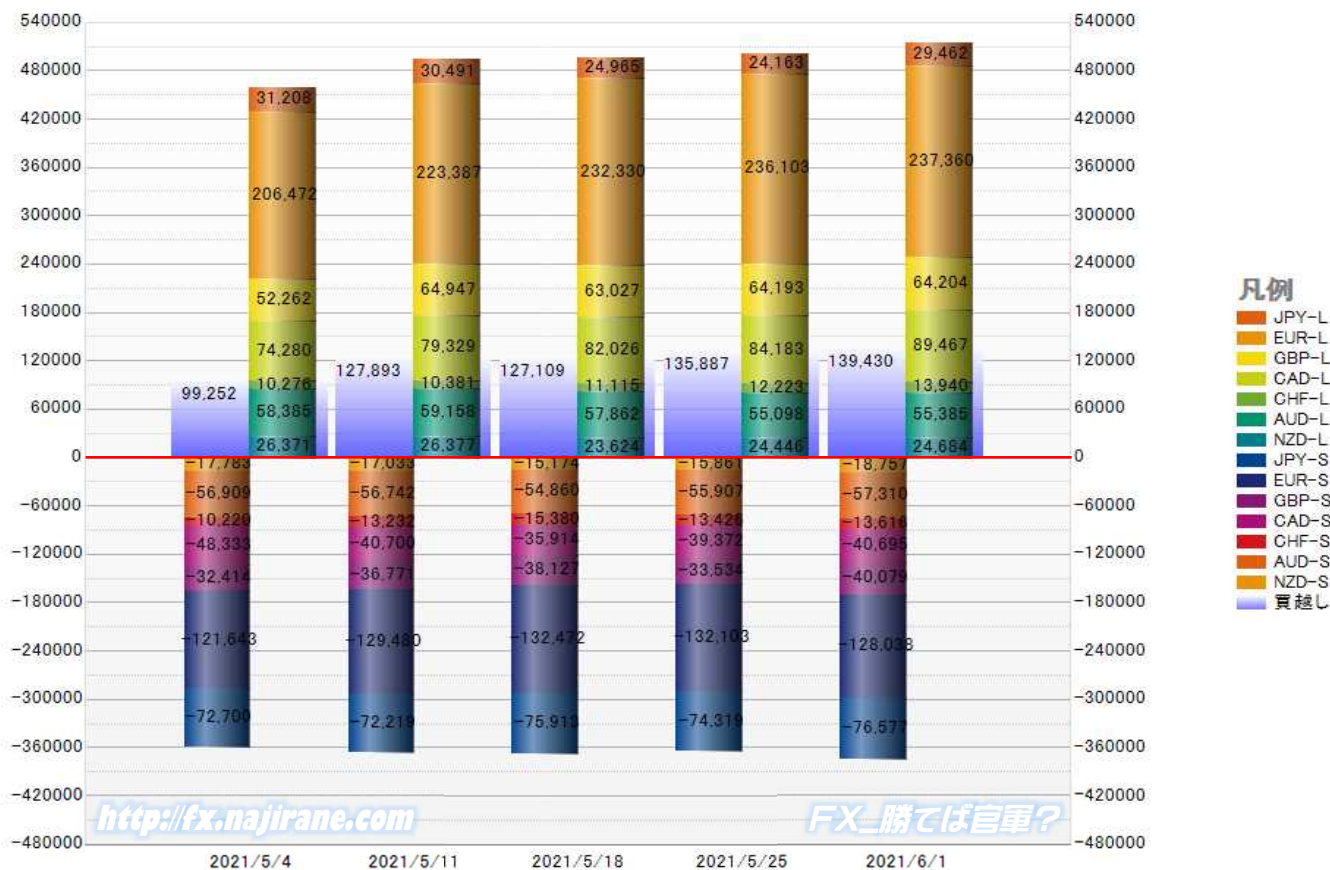
Report_Date	Non Commercial Positions											火曜日 引け値	金曜日 引け値	
	Long	増減		Short	増減		売り越し	増減		売買計	増減			
2021/06/01	237360	1257	0.5%	128038	-4065	-3.1%	-109322	5322	5.1%	365398	-2808	-0.8%	1.2214	1.2169
2021/05/25	236103	3773	1.6%	132103	-369	-0.3%	-104000	4142	4.1%	368206	3404	0.9%	1.2250	1.2195
2021/05/18	232330	8943	4.0%	132472	2992	2.3%	-99858	5951	6.3%	364802	11935	3.4%	1.2225	1.2187
2021/05/11	223387	16915	8.2%	129480	7837	6.4%	-93907	9078	10.7%	352867	24752	7.5%	1.2150	1.2143
2021/05/04	206472	6057	3.0%	121643	2195	1.8%	-84829	3862	4.8%	328115	8252	2.6%	1.2012	1.2166
2021/04/27	200415	3278	1.7%	119448	3119	2.7%	-80967	159	0.2%	319863	6397	2.0%	1.2089	1.2023
2021/04/20	197137	6497	3.4%	116329	-7460	-6.0%	-80808	13957	20.9%	313466	-963	-0.3%	1.2035	1.2100
2021/04/13	190640	-1590	-0.8%	123789	-919	-0.7%	-66851	-671	-1.0%	314429	-2509	-0.8%	1.1950	1.1981
2021/04/06	192230	-2533	-1.3%	124708	3684	3.0%	-67522	-6217	-8.4%	316938	1151	0.4%	1.1872	1.1903
2021/03/30	194763	-737	-0.4%	121024	18846	18.4%	-73739	-19583	-21.0%	315787	18109	6.1%	1.1718	1.1759
2021/03/23	195500	-357	-0.2%	102178	-3703	-3.5%	-93322	3346	3.7%	297678	-4060	-1.3%	1.1847	1.1793
2021/03/16	195857	-11731	-5.7%	105881	257	0.2%	-89976	-11988	-11.8%	301738	-11474	-3.7%	1.1902	1.1905
2021/03/09	207588	-15067	-6.8%	105624	8957	9.3%	-101964	-24024	-19.1%	313212	-6110	-1.9%	1.1902	1.1961
2021/03/02	222655	-5846	-2.6%	96667	6531	7.2%	-125988	-12377	-8.9%	319322	685	0.2%	1.2084	1.1916
2021/02/23	228501	5606	2.5%	90136	7247	8.7%	-138365	-1641	-1.2%	318637	12853	4.2%	1.2149	1.2066
2021/02/16	222895	1952	0.9%	82889	2168	2.7%	-140006	-216	-0.2%	305784	4120	1.4%	1.2103	1.2116
2021/02/09	220943	4056	1.9%	80721	837	1.0%	-140222	3219	2.3%	301664	4893	1.6%	1.2120	1.2118
2021/02/02	216887	-21212	-8.9%	79884	7129	9.8%	-137003	-28341	-17.1%	296771	-14083	-4.5%	1.2044	1.2049
2021/01/26	238099	1566	0.7%	72755	-312	-0.4%	-165344	1878	1.1%	310854	1254	0.4%	1.2162	1.2136
2021/01/19	236533	7776	3.4%	73067	200	0.3%	-163466	7576	4.9%	309600	7976	2.6%	1.2128	1.2166
2021/01/12	228757	3925	1.7%	72867	-8974	-11.0%	-155890	12899	9.0%	301624	-5049	-1.6%	1.2206	1.2078
2021/01/05	224832	2389	1.1%	81841	3300	4.2%	-142991	-911	-0.6%	306673	5689	1.9%	1.2297	1.2224
2020/12/21	222443	3733	1.7%	78541	1664	2.2%	-143902	2069	1.5%	300984	5397	1.8%	1.2239	1.2185
2020/12/15	218710	-3811	-1.7%	76877	10785	16.3%	-141833	-14596	-9.3%	295587	6974	2.4%	1.2151	1.2245
2020/12/08	222521	15219	7.3%	66092	-1316	-2.0%	-156429	16535	11.8%	288613	13903	5.1%	1.2106	1.2116
2020/12/01	207302			67408			-139894			274710			1.2072	1.2127

EURO FX - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS



	2021/05/04			2021/05/11			2021/05/18			2021/05/25			2021/06/01		
	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	31208	72700	41492	30491	72219	41728	24965	75913	50948	24163	74319	50156	29462	76577	47115
	前週比 枚数増減 (枚)			-717	-481	236	-5526	3694	9220	-802	-1594	-792	5299	2258	-3041
	前週比 枚数増減 (%)			-2.3%	-0.7%	0.6%	-18.1%	5.1%	22.1%	-3.2%	-2.1%	-1.6%	21.9%	3.0%	-6.1%
EUR	206472	121643	-84829	223387	129480	-93907	232330	132472	-99858	236103	132103	-104000	237360	128038	-109322
	前週比 枚数増減 (枚)			16915	7837	9078	8943	2992	5951	3773	-369	4142	1257	-4065	5322
	前週比 枚数増減 (%)			8.2%	6.4%	10.7%	4.0%	2.3%	6.3%	1.6%	-0.3%	4.1%	0.5%	-3.1%	5.1%
GBP	52262	32414	-19848	64947	36771	-28176	63027	38127	-24900	64193	33534	-30659	64204	40079	-24125
	前週比 枚数増減 (枚)			12685	4357	8328	-1920	1356	-3276	1166	-4593	5759	11	6545	-6534
	前週比 枚数増減 (%)			24.3%	13.4%	42.0%	-3.0%	3.7%	-11.6%	1.9%	-12.0%	23.1%	0.0%	19.5%	-21.3%
AUD	58385	56909	-1476	59158	56742	-2416	57862	54860	-3002	55098	55907	809	55385	57310	1925
	前週比 枚数増減 (枚)			773	-167	940	-1296	-1882	586	-2764	1047	3811	287	1403	1116
	前週比 枚数増減 (%)			1.3%	-0.3%	63.7%	-2.2%	-3.3%	24.3%	-4.8%	1.9%	126.9%	0.5%	2.5%	137.9%
CAD	74280	48333	-25947	79329	40700	-38629	82026	35914	-46112	84183	39372	-44811	89467	40695	-48772
	前週比 枚数増減 (枚)			5049	-7633	12682	2697	-4786	7483	2157	3458	-1301	5284	1323	3961
	前週比 枚数増減 (%)			6.8%	-15.8%	48.9%	3.4%	-11.8%	19.4%	2.6%	9.6%	-2.8%	6.3%	3.4%	8.8%
CHF	10276	10220	-56	10381	13232	2851	11115	15380	4265	12223	13426	1203	13940	13616	-324
	前週比 枚数増減 (枚)			105	3012	2907	734	2148	1414	1108	-1954	-3062	1717	190	1527
	前週比 枚数増減 (%)			1.0%	29.5%	5191.1%	7.1%	16.2%	49.6%	10.0%	-12.7%	-71.8%	14.0%	1.4%	126.9%
NZD	26371	17783	-8588	26377	17033	-9344	23624	15174	-8450	24446	15861	-8585	24684	18757	-5927
	前週比 枚数増減 (枚)			6	-750	756	-2753	-1859	-894	822	687	135	238	2896	-2658
	前週比 枚数増減 (%)			0.0%	-4.2%	8.8%	-10.4%	-10.9%	-9.6%	3.5%	4.5%	1.6%	1.0%	18.3%	-31.0%
MXN	65948	70394	4446	61625	70105	8480	62251	72369	10118	63868	72366	8498	69880	73526	3646
	前週比 枚数増減 (枚)			-4323	-289	4034	626	2264	1638	1617	-3	-1620	6012	1160	-4852
	前週比 枚数増減 (%)			-6.6%	-0.4%	90.7%	1.0%	3.2%	19.3%	2.6%	0.0%	-16.0%	9.4%	1.6%	-57.1%
Total All 8	525202	430396	-94806	555695	436282	-119413	557200	440209	-116991	564277	436888	-127389	584382	448598	-135784
	前週比 枚数増減 (枚)			30493	5886	24607	1505	3927	-2422	7077	-3321	10398	20105	11710	8395
	前週比 枚数増減 (%)			5.8%	1.4%	26.0%	0.3%	0.9%	-2.0%	1.3%	-0.8%	8.9%	3.6%	2.7%	6.6%
Total 7 (MXN除く)	459254	360002	-99252	494070	366177	-127893	494949	367840	-127109	500409	364522	-135887	514502	375072	-139430
	前週比 枚数増減 (枚)			34816	6175	28641	879	1663	-784	5460	-3318	8778	14093	10550	3543
	前週比 枚数増減 (%)			7.6%	1.7%	28.9%	0.2%	0.5%	-0.6%	1.1%	-0.9%	6.9%	2.8%	2.9%	2.6%

直近5週 CFTC IMM主要7通貨の構成

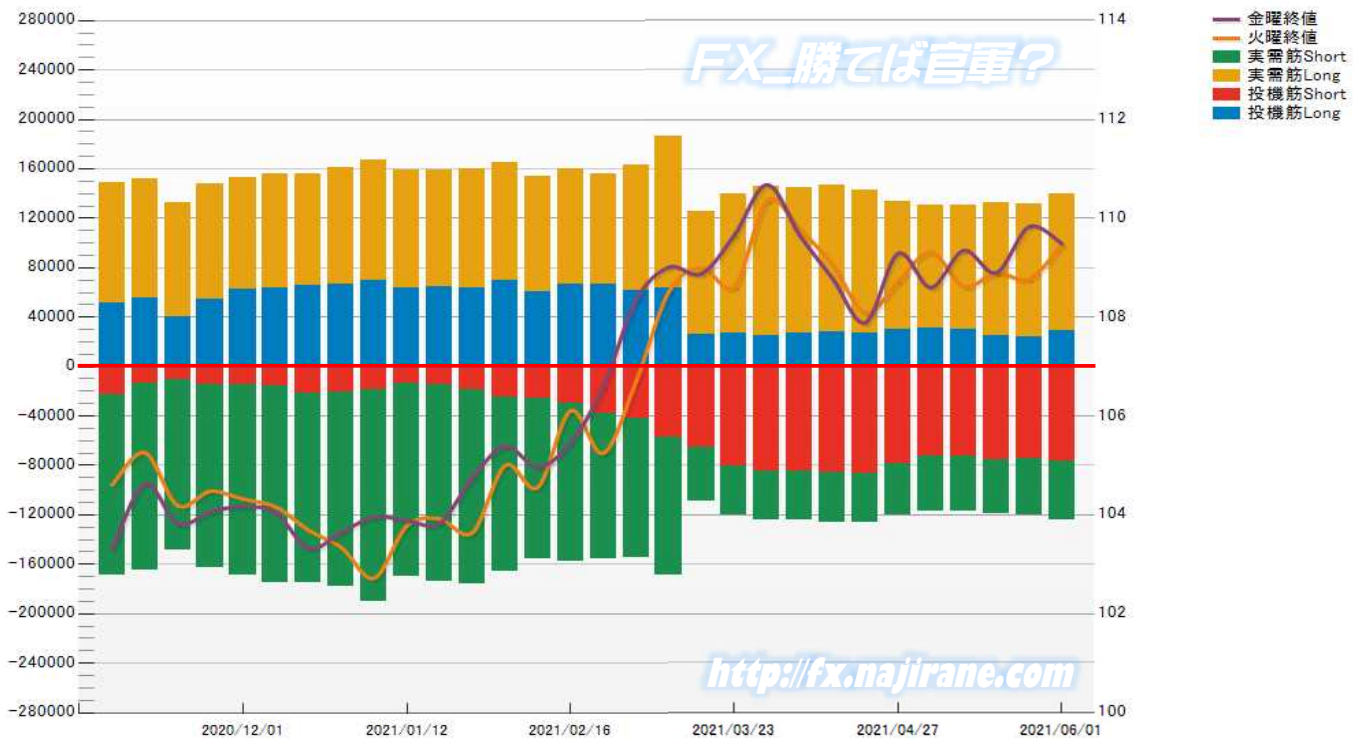


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2021/06/04 公表値

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
2021/06/01	29462	76577	47115	106039	110690	48111	-62579	158801	140152	124688	-15464	264840	109.47	109.49
2021/05/25	24163	74319	50156	98482	107377	46024	-61353	153401	131540	120343	-11197	251883	108.77	109.83
2021/05/18	24965	75913	50948	100878	107486	43385	-64101	150871	132451	119298	-13153	251749	108.90	108.90
2021/05/11	30491	72219	41728	102710	99644	44421	-55223	144065	130135	116640	-13495	246775	108.62	109.35
2021/05/04	31208	72700	41492	103908	99092	44761	-54331	143853	130300	117461	-12839	247761	109.32	108.60
2021/04/27	29673	78182	48509	107855	103999	42071	-61928	146070	133672	120253	-13419	253925	108.72	109.29
2021/04/20	26617	86436	59819	113053	115715	39632	-76083	155347	142332	126068	-16264	268400	108.08	107.89
2021/04/13	27682	85994	58312	113676	119216	40446	-78770	159662	146898	126440	-20458	273338	109.05	108.78
2021/04/06	26794	84783	57989	111577	117846	39309	-78537	157155	144640	124092	-20548	268732	109.78	109.65
2021/03/30	24724	84205	59481	108929	121115	40234	-80881	161349	145839	124439	-21400	270278	110.36	110.68
2021/03/23	27524	81049	53525	108573	112098	39186	-72912	151284	139622	120235	-19387	259857	108.62	109.66
2021/03/16	26003	65371	39368	91374	99385	43104	-56281	142489	125388	108475	-16913	233863	109.00	108.88
2021/03/09	64027	57513	-6514	121540	122099	111283	-10816	233382	186126	168796	-17330	354922	108.52	109.01
2021/03/02	61259	41989	-19270	103248	101787	113100	11313	214887	163046	155089	-7957	318135	106.70	108.35
2021/02/23	66670	38048	-28622	104718	89663	117750	28087	207413	156333	155798	-535	312131	105.25	106.60
2021/02/16	66732	29550	-37182	96282	92764	128250	35486	221014	159496	157800	-1696	317296	106.11	105.46
2021/02/09	60719	26101	-34618	86820	92849	129722	36873	22571	153568	155823	2255	309391	104.56	104.97
2021/02/02	69602	24973	-44629	94575	95041	140921	45880	235962	164643	165894	1251	330537	105.00	105.39
2021/01/26	63463	18471	-44992	81934	96095	157655	61560	253750	159558	176126	16568	335684	103.64	104.75
2021/01/19	64143	14129	-50014	78272	94924	159866	64942	254790	159067	173995	14928	333062	103.92	103.83
2021/01/12	63857	13337	-50520	77194	94609	156406	61797	251015	158466	169743	11277	328209	103.78	103.89
2021/01/05	69163	18973	-50190	88136	98129	171246	73117	269375	167292	190219	22927	357511	102.72	103.96
2020/12/21	66970	20877	-46093	87847	93605	156671	63066	250276	160575	177548	16973	338123	103.34	103.65
2020/12/15	65376	21413	-43963	86789	90761	153874	63113	244635	156137	175287	19150	331424	103.69	103.32
2020/12/08	63585	15419	-48166	79004	92587	159561	66974	252148	156172	174980	18808	331152	104.16	104.04
2020/12/01	62449	14946	-47503	77395	90038	153443	63405	243481	152487	168389	15902	320876	104.32	104.17
2020/11/24	54472	14230	-40242	68702	93462	148259	54797	241721	147934	162489	14555	310423	104.48	104.06
2020/11/17	40313	10646	-29667	50959	92697	137577	44880	230274	133010	148223	15213	281233	104.19	103.82
2020/11/10	55644	13750	-41894	69394	96135	151491	55356	247626	151779	165241	13462	317020	105.26	104.63
2020/11/03	51012	22914	-28098	73926	97895	145570	47675	243465	148907	168484	19577	317391	104.61	103.30

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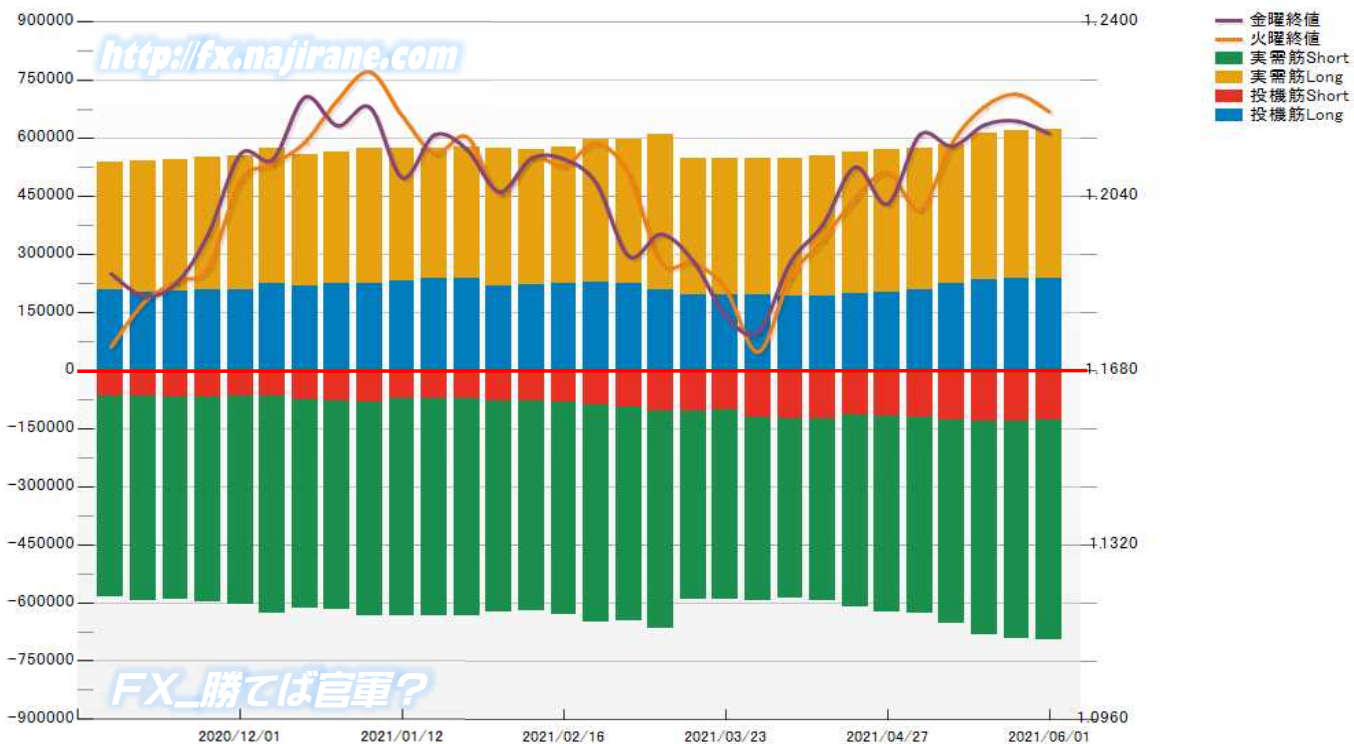


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Code-099741
2021/06/04 公表値

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
2021/06/01	237360	128038	-109322	365398	384998	568512	183514	953510	622358	696550	74192	1318908	1.2214	1.2169
2021/05/25	236103	132103	-104000	368206	381869	561735	179866	943604	617972	693838	75866	1311810	1.2250	1.2195
2021/05/18	232330	132472	-99858	364802	378241	551145	172904	929386	610571	683617	73046	1294188	1.2225	1.2187
2021/05/11	223387	129480	-93907	352867	357792	522697	164905	880489	581179	652177	70998	1233356	1.2150	1.2143
2021/05/04	206472	121643	-84829	328115	364947	507105	142158	872052	571419	628748	57329	1200167	1.2012	1.2166
2021/04/27	200415	119448	-80967	319863	368662	504495	135833	873157	569077	623943	54866	1193020	1.2089	1.2023
2021/04/20	197137	116329	-80808	313466	365754	494986	129232	860740	562891	611315	48424	1174206	1.2035	1.2100
2021/04/13	190640	123789	-66851	314429	361380	471014	109634	832394	552020	594803	42783	1146823	1.1950	1.1981
2021/04/06	192230	124708	-67522	316938	354401	464142	109741	818543	546631	588850	42219	1135481	1.1872	1.1903
2021/03/30	194763	121024	-73739	315787	351292	472620	121328	823912	546055	593644	47589	1139699	1.1718	1.1759
2021/03/23	195500	102178	-93322	297678	350520	488553	138033	839073	546020	590731	44711	1136751	1.1847	1.1793
2021/03/16	195857	105881	-89976	301738	349395	484374	134979	833769	545252	590255	45003	1135507	1.1902	1.1905
2021/03/09	207588	105624	-101964	313212	402394	559836	157442	962230	609982	665460	55478	1275442	1.1902	1.1961
2021/03/02	222655	96667	-125988	319322	374362	550290	175928	924652	597017	646957	49940	1243974	1.2084	1.1916
2021/02/23	228501	90136	-138365	318637	366500	560917	194417	927417	595001	651053	56052	1246054	1.2149	1.2066
2021/02/16	222895	82889	-140006	305784	352756	546512	193756	899268	575651	629401	53750	1205052	1.2103	1.2116
2021/02/09	220943	80721	-140222	301664	349377	541364	191987	890741	570320	622085	51765	1192405	1.2120	1.2118
2021/02/02	216887	79884	-137003	296771	354432	543240	188808	897672	571319	623124	51805	1194443	1.2044	1.2049
2021/01/26	238099	72755	-165344	310854	339228	559856	220628	899084	577327	632611	55284	1209938	1.2162	1.2136
2021/01/19	236533	73067	-163466	309600	337268	559646	222378	896914	573801	632713	58912	1206514	1.2128	1.2166
2021/01/12	228757	72867	-155890	301624	345185	560987	215802	906172	573942	633854	59912	1207796	1.2206	1.2078
2021/01/05	224832	81841	-142991	306673	349449	550714	201265	900163	574281	632555	58274	1206836	1.2297	1.2224
2020/12/21	222443	78541	-143902	300984	339342	538743	199401	878085	561785	617284	55499	1179069	1.2239	1.2185
2020/12/15	218710	76877	-141833	295587	338345	537607	199262	875952	557055	614484	57429	1171539	1.2151	1.2245
2020/12/08	222521	66092	-156429	288613	349005	562077	213072	911082	571526	628169	56643	1199695	1.2106	1.2116
2020/12/01	207302	67408	-139894	274710	345848	536756	190908	882604	553150	604164	51014	1157314	1.2072	1.2127
2020/11/24	206354	68104	-138250	274458	342250	530912	188662	873162	548604	599016	50412	1147620	1.1892	1.1961
2020/11/17	203551	69591	-133960	273142	338363	522088	183725	860451	541914	591679	49765	1133593	1.1863	1.1859
2020/11/10	202374	67087	-135287	269461	339154	526728	187574	865882	541528	593815	52287	1135343	1.1819	1.1834
2020/11/03	208237	67888	-140349	276125	329671	516373	186702	846044	537908	584261	46353	1122169	1.1728	1.1880

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

2021/05/31 ~ 2021/06/04

Chart by OANDA Japan MetaTrader4

