

JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE Code-097741

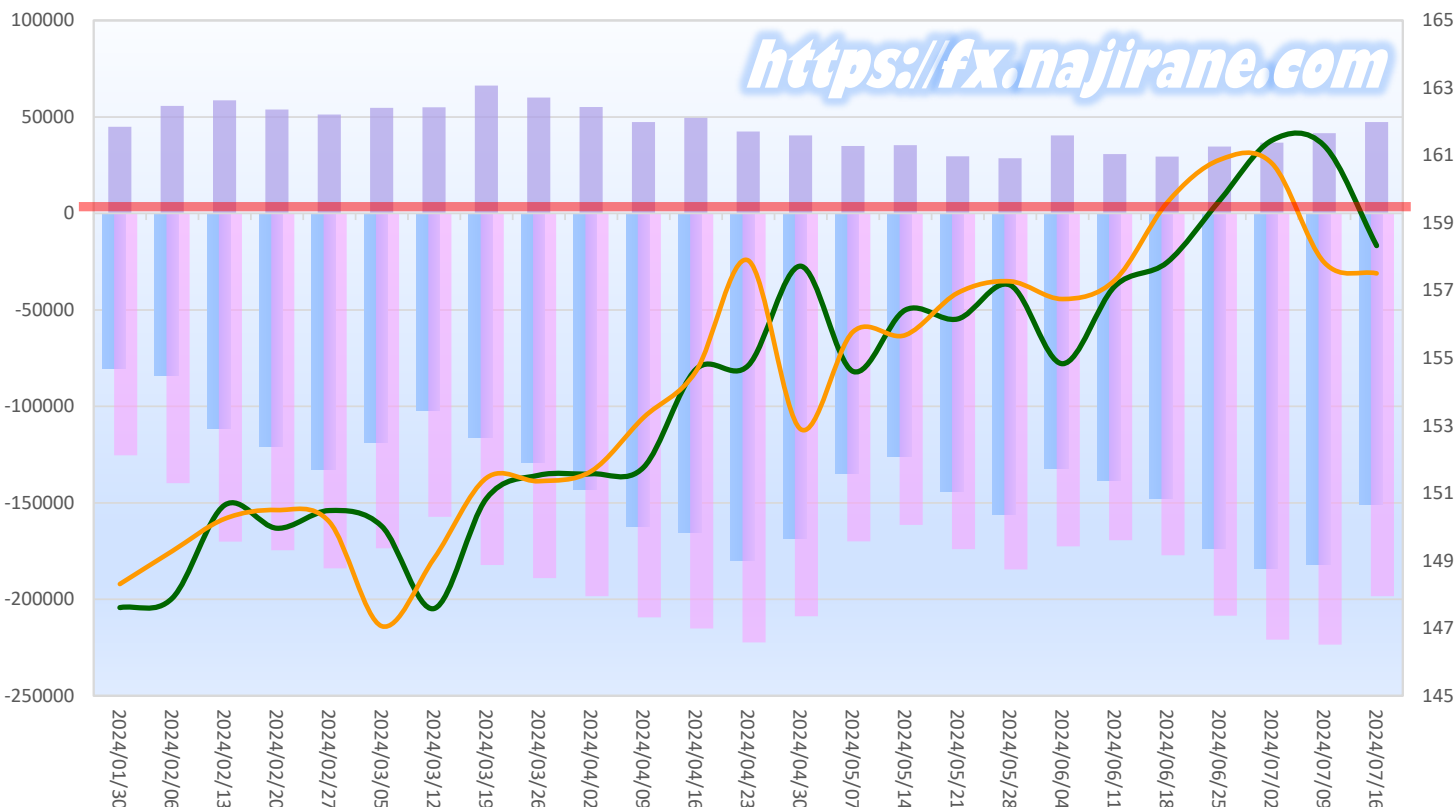
2024/01/23 ~ 2024/07/16

2024/08/02 NYクローズ時公表値

Report_Date	Non Commercial Positions												参考引値	
	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(%)	7/16(火)	7/19(金)
2024/07/16	47356	5835	14.1%	198428	-25126	-11.2%	151072	-30961	-17.0%	245784	-19291	-7.3%	158.33	157.51
2024/07/09	41521	4807	13.1%	223554	2617	1.2%	182033	-2190	-1.2%	265075	7424	2.9%	161.29	157.83
2024/07/02	36714	2138	6.2%	220937	12461	6.0%	184223	10323	5.9%	257651	14599	6.0%	161.45	160.77
2024/06/25	34576	5147	17.5%	208476	31294	17.7%	173900	26147	17.7%	243052	36441	17.6%	159.66	160.87
2024/06/18	29429	-1334	-4.3%	177182	7840	4.6%	147753	9174	6.6%	206611	6506	3.3%	157.84	159.61
2024/06/11	30763	-9664	-23.9%	169342	-3186	-1.8%	138579	6478	4.9%	200105	-12850	-6.0%	157.13	157.31
2024/06/04	40427	11862	41.5%	172528	-12076	-6.5%	132101	-23938	-15.3%	212955	-214	-0.1%	154.83	156.75
2024/05/28	28565	-1049	-3.5%	184604	10623	6.1%	156039	11672	8.1%	213169	9574	4.7%	157.16	157.27
2024/05/21	29614	-5689	-16.1%	173981	12496	7.7%	144367	18185	14.4%	203595	6807	3.5%	156.16	156.93
2024/05/14	35303	313	0.9%	161485	-8427	-5.0%	126182	-8740	-6.5%	196788	-8114	-4.0%	156.42	155.68
2024/05/07	34990	-5445	-13.5%	169912	-38911	-18.6%	134922	-33466	-19.9%	204902	-44356	-17.8%	154.61	155.78
2024/04/30	40435	-1991	-4.7%	208823	-13522	-6.1%	168388	-11531	-6.4%	249258	-15513	-5.9%	157.72	152.90
2024/04/23	42426	-7037	-14.2%	222345	7263	3.4%	179919	14300	8.6%	264771	226	0.1%	154.78	157.89
2024/04/16	49463	2188	4.6%	215082	5656	2.7%	165619	3468	2.1%	264545	7844	3.1%	154.67	154.61
2024/04/09	47275	-7915	-14.3%	209426	11006	5.5%	162151	18921	13.2%	256701	3091	1.2%	151.76	153.24
2024/04/02	55190	-4779	-8.0%	198420	9345	4.9%	143230	14124	10.9%	253610	4566	1.8%	151.57	151.65
2024/03/26	59969	-6305	-9.5%	189075	6789	3.7%	129106	13094	11.3%	249044	484	0.2%	151.53	151.36
2024/03/19	66274	11351	20.7%	182286	25041	15.9%	116012	13690	13.4%	248560	36392	17.2%	150.84	151.45
2024/03/12	54923	252	0.5%	157245	-16269	-9.4%	102322	-16521	-13.9%	212168	-16017	-7.0%	147.58	149.07
2024/03/05	54671	3410	6.7%	173514	-10452	-5.7%	118843	-13862	-10.4%	228185	-7042	-3.0%	150.02	147.06
2024/02/27	51261	-2601	-4.8%	183966	9326	5.3%	132705	11927	9.9%	235227	6725	2.9%	150.49	150.15
2024/02/20	53862	-4692	-8.0%	174640	4550	2.7%	120778	9242	8.3%	228502	-142	-0.1%	149.96	150.50
2024/02/13	58554	2908	5.2%	170090	30214	21.6%	111536	27306	32.4%	228644	33122	16.9%	150.65	150.24
2024/02/06	55646	10728	23.9%	139876	14503	11.6%	84230	3775	4.7%	195522	25231	14.8%	147.89	149.28
2024/01/30	44918	-7667	-14.6%	125373	2143	1.7%	80455	9810	13.9%	170291	-5524	-3.1%	147.61	148.31
2024/01/23	52585			123230			70645			175815			148.39	148.07

**JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS**

売越し Long Short 火曜終値 金曜終値

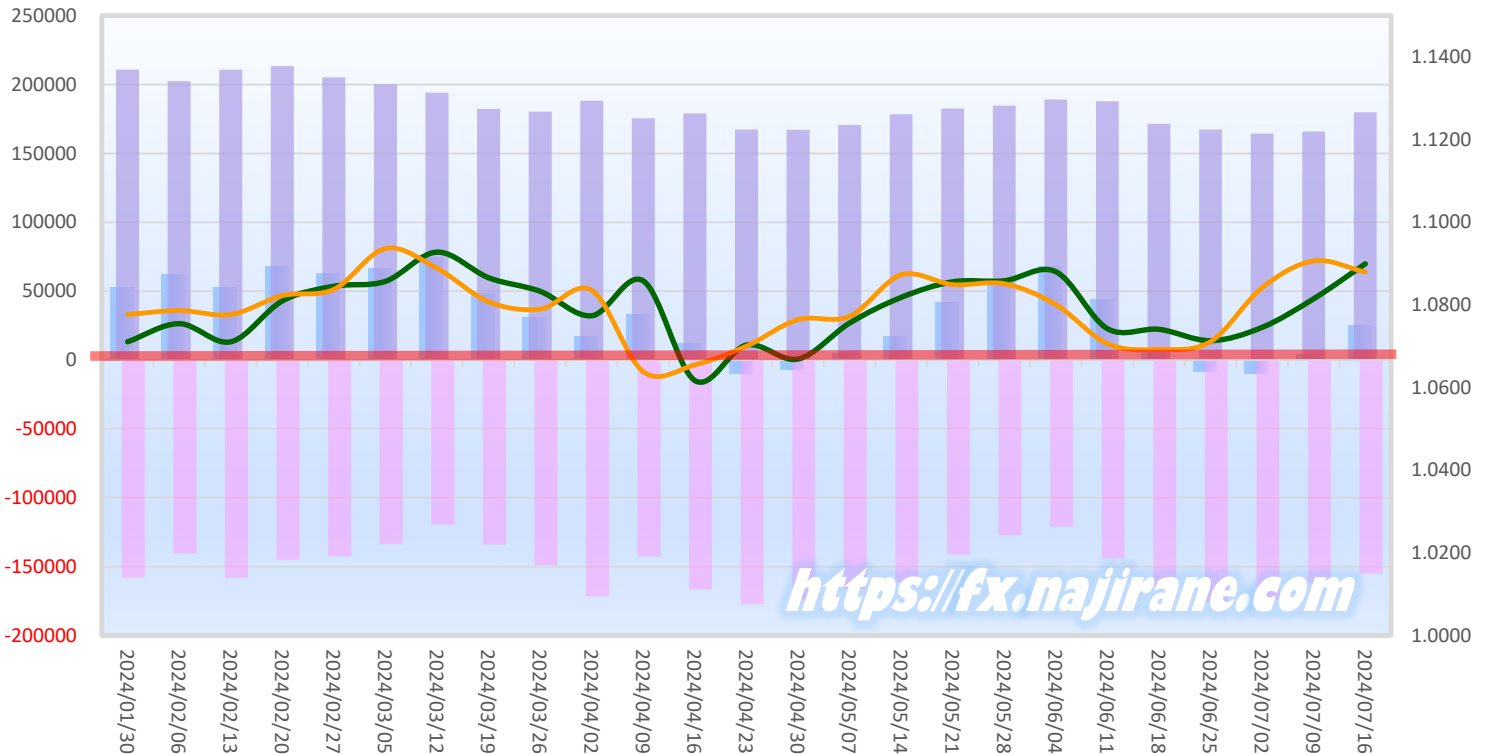


EURO FX - CHICAGO MERCANTILE EXCHANGE Code-099741
 2024/01/23 ~ 2024/07/16 2024/08/02 NYクローズ時公表値

Report_Date	Non Commercial Positions											参考引け値		
	Long	増減		Short	増減		売り越し	増減		売買計	増減		7/16(火)	7/19(金)
2024/07/16	179937	14108	8.5%	155188	-7018	-4.3%	-24749	21126	583.1%	335125	7090	2.2%	1.0899	1.0880
2024/07/09	165829	1460	0.9%	162206	-11682	-6.7%	-3623	-13142	-138.1%	328035	-10222	-3.0%	1.0815	1.0906
2024/07/02	164369	-3001	-1.8%	173888	-1913	-1.1%	9519	1088	12.9%	338257	-4914	-1.4%	1.0746	1.0842
2024/06/25	167370	-4094	-2.4%	175801	12288	7.5%	8431	-16382	-206.0%	343171	8194	2.4%	1.0713	1.0711
2024/06/18	171464	-16233	-8.6%	163513	19460	13.5%	-7951	-35693	-81.8%	334977	3227	1.0%	1.0741	1.0692
2024/06/11	187697	-1260	-0.7%	144053	22966	19.0%	-43644	-24226	-35.7%	331750	21706	7.0%	1.0742	1.0706
2024/06/04	188957	4301	2.3%	121087	-5997	-4.7%	-67870	10298	17.9%	310044	-1696	-0.5%	1.0880	1.0801
2024/05/28	184656	2082	1.1%	127084	-14015	-9.9%	-57572	16097	38.8%	311740	-11933	-3.7%	1.0858	1.0851
2024/05/21	182574	4176	2.3%	141099	-20144	-12.5%	-41475	24320	141.8%	323673	-15968	-4.7%	1.0856	1.0849
2024/05/14	178398	7804	4.6%	161243	-4761	-2.9%	-17155	12565	273.7%	339641	3043	0.9%	1.0818	1.0873
2024/05/07	170594	3409	2.0%	166004	-7958	-4.6%	-4590	-11367	-167.7%	336598	-4549	-1.3%	1.0756	1.0772
2024/04/30	167185	-111	-0.1%	173962	-3323	-1.9%	6777	-3212	-32.2%	341147	-3434	-1.0%	1.0669	1.0764
2024/04/23	167296	-11616	-6.5%	177285	10597	6.4%	9989	-22213	-181.7%	344581	-1019	-0.3%	1.0703	1.0700
2024/04/16	178912	3493	2.0%	166688	23992	16.8%	-12224	-20499	-62.6%	345600	27485	8.6%	1.0617	1.0655
2024/04/09	175419	-12839	-6.8%	142696	-28768	-16.8%	-32723	15929	94.8%	318115	-41607	###	1.0858	1.0638
2024/04/02	188258	8065	4.5%	171464	22465	15.1%	-16794	-14400	-46.2%	359722	30530	9.3%	1.0774	1.0835
2024/03/26	180193	-2189	-1.2%	148999	14959	11.2%	-31194	-17148	-35.5%	329192	12770	4.0%	1.0833	1.0790
2024/03/19	182382	-11616	-6.0%	134040	14449	12.1%	-48342	-26065	-35.0%	316422	2833	0.9%	1.0866	1.0808
2024/03/12	193998	-6027	-3.0%	119591	-14123	-10.6%	-74407	8096	12.2%	313589	-20150	-6.0%	1.0928	1.0889
2024/03/05	200025	-5209	-2.5%	133714	-8666	-6.1%	-66311	3457	5.5%	333739	-13875	-4.0%	1.0857	1.0937
2024/02/27	205234	-7960	-3.7%	142380	-2798	-1.9%	-62854	-5162	-7.6%	347614	-10758	-3.0%	1.0845	1.0838
2024/02/20	213194	2346	1.1%	145178	-12832	-8.1%	-68016	15178	28.7%	358372	-10486	-2.8%	1.0810	1.0822
2024/02/13	210848	8398	4.1%	158010	17713	12.6%	-52838	-9315	-15.0%	368858	26111	7.6%	1.0711	1.0777
2024/02/06	202450	2090	1.0%	140297	28708	25.7%	-62153	-26618	-30.0%	342747	30798	9.9%	1.0755	1.0786
2024/01/30	200360	5170	2.6%	111589	4723	4.4%	-88771	447	0.5%	311949	9893	3.3%	1.0844	1.0793
2024/01/23	195190			106866			-88324			302056			1.0854	1.0855

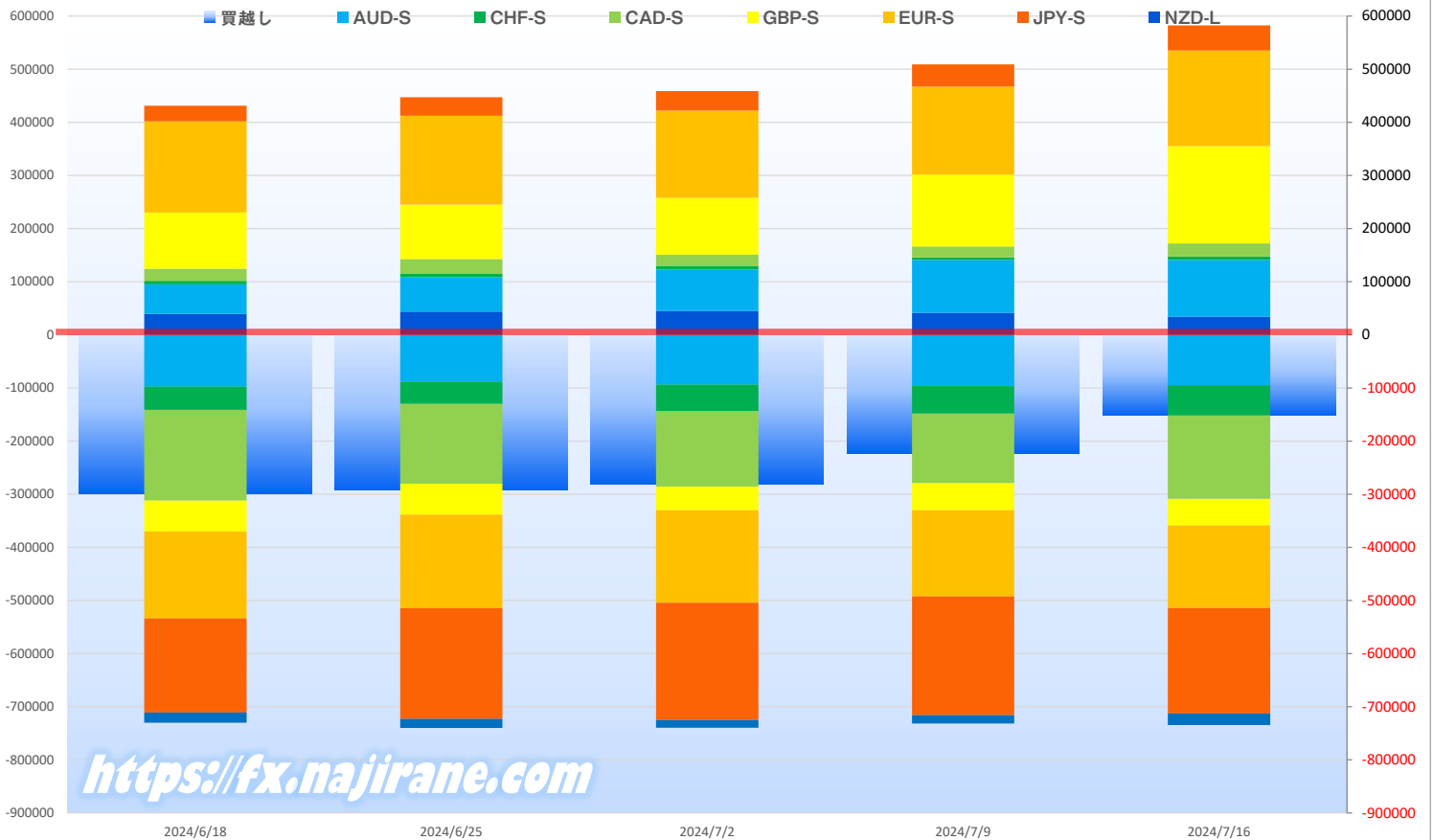
**EURO FX - CHICAGO MERCANTILE EXCHANGE
 FUTURES ONLY POSITIONS**

■ 売越し ■ Long ■ Short ■ 火曜終値 ■ 金曜終値



	2024/06/18			2024/06/25			2024/07/02			2024/07/09			2024/07/16		
	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	29429	177182	147753	34576	208476	173900	36714	220937	184223	41521	223554	182033	47356	198428	151072
	前週比 枚数増減 (枚)			5147	31294	26147	2138	12461	10323	4807	2617	-2190	5835	-25126	-30961
	前週比 枚数増減 (%)			17.5%	17.7%	17.7%	6.2%	6.0%	5.9%	13.1%	1.2%	-1.2%	14.1%	-11.2%	-17.0%
EUR	171464	163513	-7951	167370	175801	8431	164369	173888	9519	165829	162206	-3623	179937	155188	-24749
	前週比 枚数増減 (枚)			-4094	12288	16382	-3001	-1913	1088	1460	-11682	13142	14108	-7018	21126
	前週比 枚数増減 (%)			-2.4%	7.5%	206.0%	-1.8%	-1.1%	12.9%	0.9%	-6.7%	138.1%	8.5%	-4.3%	583.1%
GBP	105920	58299	-47621	102547	58499	-44048	106753	44712	-62041	135316	50626	-84690	183287	50385	-132902
	前週比 枚数増減 (枚)			-3373	200	-3573	4206	-13787	17993	28563	5914	22649	47971	-241	48212
	前週比 枚数増減 (%)			-3.2%	0.3%	-7.5%	4.1%	-23.6%	40.8%	26.8%	13.2%	36.5%	35.5%	-0.5%	56.9%
AUD	55699	97355	41656	64620	88296	23676	77951	93787	15836	98997	96584	-2413	106312	95199	-11113
	前週比 枚数増減 (枚)			8921	-9059	-17980	13331	5491	-7840	21046	2797	18249	7315	-1385	8700
	前週比 枚数増減 (%)			16.0%	-9.3%	-43.2%	20.6%	6.2%	-33.1%	27.0%	3.0%	115.2%	7.4%	-1.4%	360.5%
CAD	22778	170709	147931	27790	150202	122412	21850	142202	120352	20263	131475	111212	24734	157207	132473
	前週比 枚数増減 (枚)			5012	-20507	-25519	-5940	-8000	-2060	-1587	-10727	-9140	4471	25732	21261
	前週比 枚数増減 (%)			22.0%	-12.0%	-17.3%	-21.4%	-5.3%	-1.7%	-7.3%	-7.5%	-7.6%	22.1%	19.6%	19.1%
CHF	6474	43864	37390	6506	41563	35057	6179	49622	43443	5338	51426	46088	6491	56284	49793
	前週比 枚数増減 (枚)			32	-2301	-2333	-327	8059	8386	-841	1804	2645	1153	4858	3705
	前週比 枚数増減 (%)			0.5%	-5.2%	-6.2%	-5.0%	19.4%	23.9%	-13.6%	3.6%	6.1%	21.6%	9.4%	8.0%
NZD	39430	19101	-20329	43711	17069	-26642	45185	14442	-30743	41683	15771	-25912	34473	21912	-12561
	前週比 枚数増減 (枚)			4281	-2032	6313	1474	-2627	4101	-3502	1329	-4831	-7210	6141	-13351
	前週比 枚数増減 (%)			10.9%	-10.6%	31.1%	3.4%	-15.4%	15.4%	-7.8%	9.2%	-15.7%	-17.3%	38.9%	-51.5%
MXN	71739	21485	-50254	84314	26508	-57806	96359	32732	-63627	95748	32425	-63323	98495	36785	-61710
	前週比 枚数増減 (枚)			12575	5023	7552	12045	6224	5821	-611	-307	-304	2747	4360	-1613
	前週比 枚数増減 (%)			17.5%	23.4%	15.0%	14.3%	23.5%	10.1%	-0.6%	-0.9%	-0.5%	2.9%	13.4%	-2.5%
Total All 8	502933	751508	248575	531434	766414	234980	555360	772322	216962	604695	764067	159372	681085	771388	90303
	前週比 枚数増減 (枚)			28501	14906	-13595	23926	5908	-18018	49335	-8255	-57590	76390	7321	-69069
	前週比 枚数増減 (%)			5.7%	2.0%	-5.5%	4.5%	0.8%	-7.7%	8.9%	-1.1%	-26.5%	12.6%	1.0%	-43.3%
Total 7 (MXN除く)	431194	730023	298829	447120	739906	292786	459001	739590	280589	508947	731642	222695	582590	734603	152013
	前週比 枚数増減 (枚)			15926	9883	-6043	11881	-316	-12197	49946	-7948	-57894	73643	2961	-70682
	前週比 枚数増減 (%)			3.7%	1.4%	-2.0%	2.7%	0.0%	-4.2%	10.9%	-1.1%	-20.6%	14.5%	0.4%	-31.7%

直近5週 CFTC IMM主要7通貨の売買構成

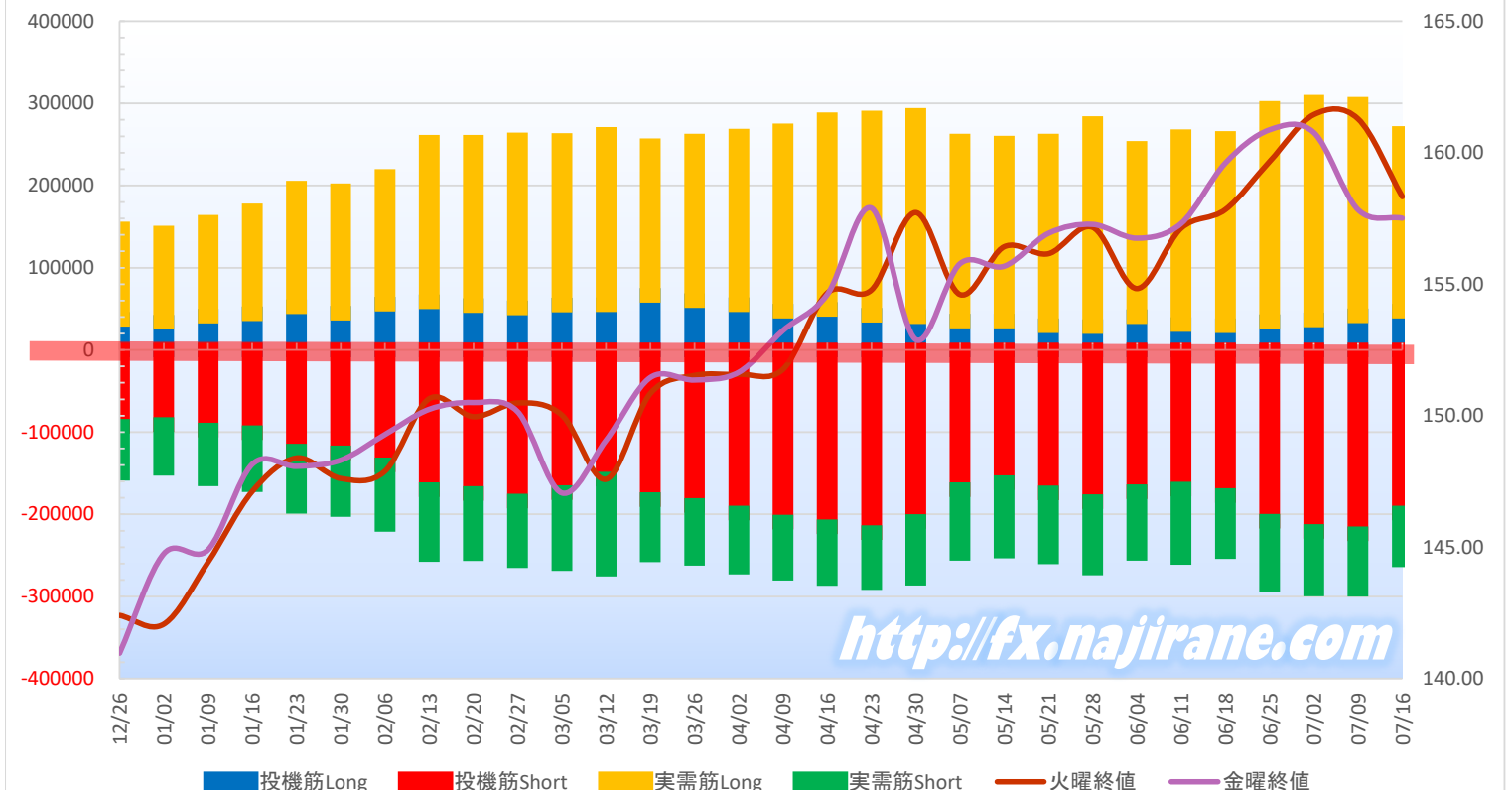


**JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS**

Code-097741
2024/08/02 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
2024/07/16	47356	198428	151072	245784	216042	56953	-159089	272995	263398	255381	-8017	518779	158.33	157.51
2024/07/09	41521	223554	182033	265075	257455	67588	-189867	325043	298976	291142	-7834	590118	161.29	157.83
2024/07/02	36714	220937	184223	257651	264603	70058	-194545	334661	301317	290995	-10322	592312	161.45	160.77
2024/06/25	34576	208476	173900	243052	259292	77434	-181858	336726	293868	285910	-7958	579778	159.66	160.87
2024/06/18	29429	177182	147753	206611	227907	68141	-159766	296048	257336	245323	-12013	502659	157.84	159.61
2024/06/11	30763	169342	138579	200105	228809	83182	-145627	311991	259572	252524	-7048	512096	157.13	157.31
2024/06/04	40427	172528	132101	212955	204830	74935	-129895	279765	245257	247463	2206	492720	154.83	156.75
2024/05/28	28565	184604	156039	213169	246911	80789	-166122	327700	275476	265393	-10083	540869	157.16	157.27
2024/05/21	29614	173981	144367	203595	224424	77907	-146517	302331	254038	251888	-2150	505926	156.16	156.93
2024/05/14	35303	161485	126182	196788	216442	83148	-133294	299590	251745	244633	-7112	496378	156.42	155.68
2024/05/07	34990	169912	134922	204902	219305	77532	-141773	296837	254295	247444	-6851	501739	154.61	155.78
2024/04/30	40435	208823	168388	249258	244920	68798	-176122	313718	285355	277621	-7734	562976	157.72	152.90
2024/04/23	42426	222345	179919	264771	239847	60703	-179144	300550	282273	283048	775	565321	154.78	157.89
2024/04/16	49463	215082	165619	264545	230642	62900	-167742	293542	280105	277982	-2123	558087	154.67	154.61
2024/04/09	47275	209426	162151	256701	219256	62314	-156942	281570	266531	271740	5209	538271	151.76	153.24
2024/04/02	55190	198420	143230	253610	205195	65701	-139494	270896	260385	264121	3736	524506	151.57	151.65
2024/03/26	59969	189075	129106	249044	194045	64457	-129588	258502	254014	253532	-482	507546	151.53	151.36
2024/03/19	66274	182286	116012	248560	182299	67180	-115119	249479	248573	249466	893	498039	150.84	151.45
2024/03/12	54923	157245	102322	212168	207478	109601	-97877	317079	262401	266846	4445	529247	147.58	149.07
2024/03/05	54671	173514	118843	228185	200129	86604	-113525	286733	254800	260118	5318	514918	150.02	147.06
2024/02/27	51261	183966	132705	235227	204425	72443	-131982	276868	255686	256409	723	512095	150.49	150.15
2024/02/20	53862	174640	120778	228502	199061	73207	-125854	272268	252923	247847	-5076	500770	149.96	150.50
2024/02/13	58554	170090	111536	228644	194067	78895	-115172	272962	252621	248985	-3636	501606	150.65	150.24
2024/02/06	55646	139876	84230	195522	155571	72588	-82983	228159	211217	212464	1247	423681	147.89	149.28
2024/01/30	44918	125373	80455	170291	148972	68838	-80134	217810	193890	194211	321	388101	147.61	148.31
2024/01/23	52585	123230	70645	175815	144222	67230	-76992	211452	196807	190460	-6347	387267	148.39	148.07
2024/01/16	44180	100740	56560	144920	125048	63324	-61724	188372	169228	164064	-5164	333292	147.12	148.15
2024/01/09	41364	97313	55949	138677	113876	59685	-54191	173561	155240	156998	1758	312238	144.43	144.90
2024/01/02	33585	90780	57195	124365	108605	53116	-55489	161721	142190	143896	1706	286086	142.07	144.75
2023/12/26	37321	92889	55568	130210	110013	57354	-52659	167367	147334	150243	2909	297577	142.40	140.97

**JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS Cord-097741**

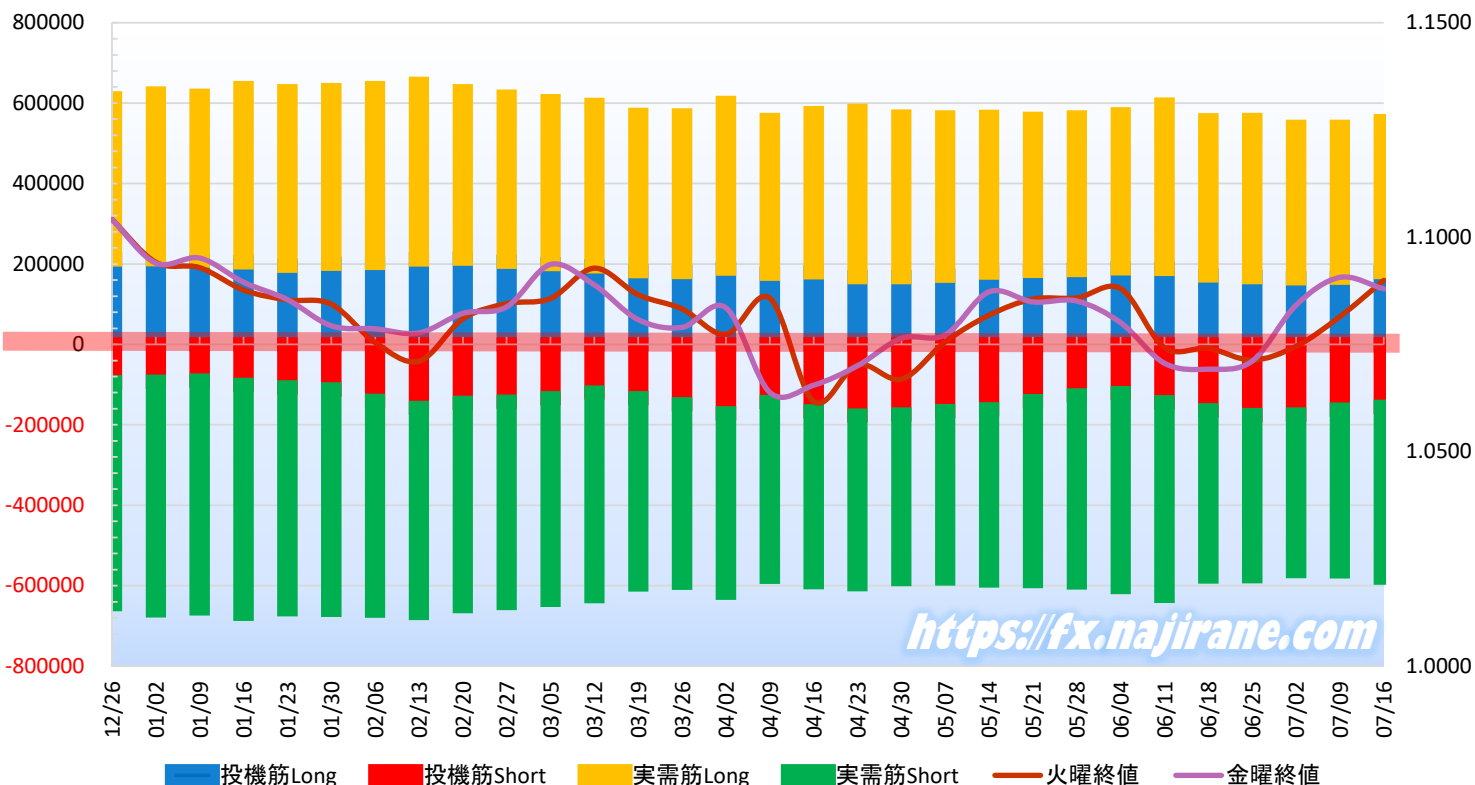


**EURO FX - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS**

**Code-099741
2024/08/02 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
2024/07/16	179937	155188	-24749	335125	375217	424766	49549	799983	555154	579954	24800	1135108	1.0899	1.0880
2024/07/09	165829	162206	-3623	328035	375248	402487	27239	777735	541077	564693	23616	1105770	1.0815	1.0906
2024/07/02	164369	173888	9519	338257	376888	389609	12721	766497	541257	563497	22240	1104754	1.0746	1.0842
2024/06/25	167370	175801	8431	343171	390837	400604	9767	791441	558207	576405	18198	1134612	1.0713	1.0711
2024/06/18	171464	163513	-7951	334977	386112	413976	27864	800088	557576	577489	19913	1135065	1.0741	1.0692
2024/06/11	187697	144053	-43644	331750	409006	481351	72345	890357	596703	625404	28701	1222107	1.0742	1.0706
2024/06/04	188957	121087	-67870	310044	383423	482209	98786	865632	572380	603296	30916	1175676	1.0880	1.0801
2024/05/28	184656	127084	-57572	311740	380224	464876	84652	845100	564880	591960	27080	1156840	1.0858	1.0851
2024/05/21	182574	141099	-41475	323673	378118	447571	69453	825689	560692	588670	27978	1149362	1.0856	1.0849
2024/05/14	178398	161243	-17155	339641	387812	426094	38282	813906	566210	587337	21127	1153547	1.0818	1.0873
2024/05/07	170594	166004	-4590	336598	393845	416124	22279	809969	564439	582128	17689	1146567	1.0756	1.0772
2024/04/30	167185	173962	6777	341147	399163	409900	10737	809063	566348	583862	17514	1150210	1.0669	1.0764
2024/04/23	167296	177285	9989	344581	413769	419034	5265	832803	581065	596319	15254	1177384	1.0703	1.0700
2024/04/16	178912	166688	-12224	345600	395979	424633	28654	820612	574891	591321	16430	1166212	1.0617	1.0655
2024/04/09	175419	142696	-32723	318115	383114	435146	52032	818260	558533	577842	19309	1136375	1.0858	1.0638
2024/04/02	188258	171464	-16794	359722	412480	445912	33432	858392	600738	617376	16638	1218114	1.0774	1.0835
2024/03/26	180193	148999	-31194	329192	389331	443503	54172	832834	569524	592502	22978	1162026	1.0833	1.0790
2024/03/19	182382	134040	-48342	316422	388839	462969	74130	851808	571221	597009	25788	1168230	1.0866	1.0808
2024/03/12	193998	119591	-74407	313589	402081	506685	104604	908766	596079	626276	30197	1222355	1.0928	1.0889
2024/03/05	200025	133714	-66311	333739	404771	501537	96766	906308	604796	635251	30455	1240047	1.0857	1.0937
2024/02/27	205234	142380	-62854	347614	411117	501018	89901	912135	616351	643398	27047	1259749	1.0845	1.0838
2024/02/20	213194	145178	-68016	358372	416183	505634	89451	921817	629377	650812	21435	1280189	1.0810	1.0822
2024/02/13	210848	158010	-52838	368858	437266	509530	72264	946796	648114	667540	19426	1315654	1.0711	1.0777
2024/02/06	202450	140297	-62153	342747	434993	521879	86886	956872	637443	662176	24733	1299619	1.0755	1.0786
2024/01/30	200360	111589	-88771	311949	432311	548317	116006	980628	632671	659906	27235	1292577	1.0844	1.0793
2024/01/23	195190	106866	-88324	302056	434578	551975	117397	986553	629768	658841	29073	1288609	1.0854	1.0855
2024/01/16	204294	100202	-104092	304496	433577	570090	136513	1003667	637871	670292	32421	1308163	1.0877	1.0895
2024/01/09	208473	89596	-118877	298069	409738	566625	156887	976363	618211	656221	38010	1274432	1.0929	1.0951
2024/01/02	211912	92436	-119476	304348	411907	569293	157386	981200	623819	661729	37910	1285548	1.0941	1.0940
2023/12/26	211195	93804	-117391	304999	400897	552083	151186	952980	612092	645887	33795	1257979	1.1042	1.1041

**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

2024/07/15 ~ 2024/07/19

Chart by OANDA Japan MetaTrader4

