

JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS

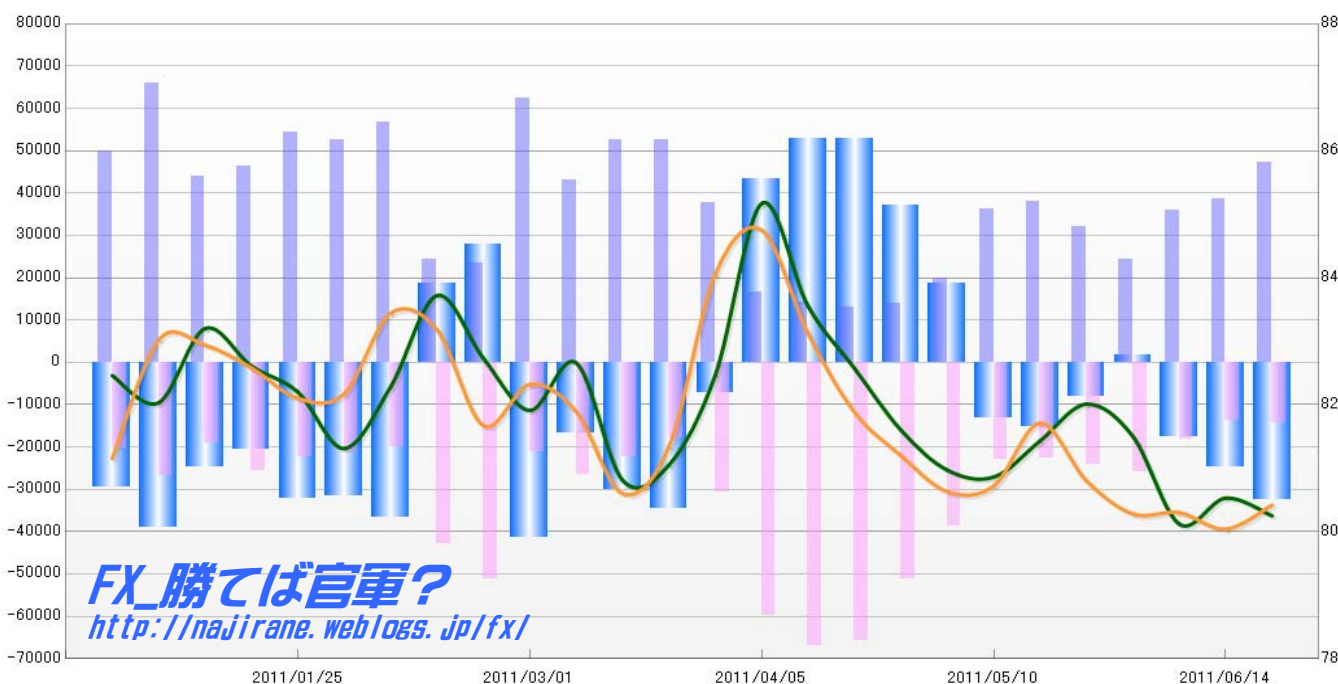
Code-097741

2011/06/24 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(%)		
2011/06/21	47074	8456	21.9%	14480	630	4.5%	-32594	-7826	31.6%	61554	9086	17.3%	80.25	80.42
2011/06/14	38618	2735	7.6%	13850	-4402	-24.1%	-24768	-7137	40.5%	52468	-1667	-3.1%	80.53	80.04
2011/06/07	35883	11697	48.4%	18252	-7582	-29.3%	-17631	-19279	-1169.8%	54135	4115	8.2%	80.12	80.30
2011/05/31	24186	-8002	-24.9%	25834	1652	6.8%	1648	9654	-120.6%	50020	-6350	-11.3%	81.50	80.28
2011/05/24	32188	-5828	-15.3%	24182	1539	6.8%	-8006	7367	-47.9%	56370	-4289	-7.1%	82.01	80.80
2011/05/17	38016	1916	5.3%	22643	-403	-1.7%	-15373	-2319	17.8%	60659	1513	2.6%	81.43	81.71
2011/05/10	36100	16321	82.5%	23046	-15552	-40.3%	-13054	-31873	-169.4%	59146	769	1.3%	80.86	80.72
2011/05/03	19779	5716	40.6%	38598	-12462	-24.4%	18819	-18178	-49.1%	58377	-6746	-10.4%	80.97	80.63
2011/04/26	14063	1128	8.7%	51060	-14858	-22.5%	36997	-15986	-30.2%	65123	-13730	-17.4%	81.60	81.20
2011/04/19	12935	-1248	-8.8%	65918	-1142	-1.7%	52983	106	0.2%	78853	-2390	-2.9%	82.57	81.88
2011/04/12	14183	-2333	-14.1%	67060	7313	12.2%	52877	9646	22.3%	81243	4980	6.5%	83.55	83.12
2011/04/05	16516	-21221	-56.2%	59747	29062	94.7%	43231	50283	-713.0%	76263	7841	11.5%	85.17	84.75
2011/03/29	37737	-14747	-28.1%	30685	12726	70.9%	-7052	27473	-79.6%	68422	-2021	-2.9%	82.47	84.06
2011/03/22	52484	-119	-0.2%	17959	-4414	-19.7%	-34525	-4295	14.2%	70443	-4533	-6.0%	81.05	81.34
2011/03/15	52603	9398	21.8%	22373	-4176	-15.7%	-30230	-13574	81.5%	74976	5222	7.5%	80.81	80.60
2011/03/08	43205	-19191	-30.8%	26549	5427	25.7%	-16656	24618	-59.6%	69754	-13764	-16.5%	82.68	81.85
2011/03/01	62396	38939	166.0%	21122	-30081	-58.7%	-41274	-69020	-248.8%	83518	8858	11.9%	81.91	82.32
2011/02/22	23457	-932	-3.8%	51203	8266	19.3%	27746	9198	49.6%	74660	7334	10.9%	82.78	81.68
2011/02/15	24389	-32218	-56.9%	42937	23061	116.0%	18548	55279	-150.5%	67326	-9157	-12.0%	83.72	83.18
2011/02/08	56607	3959	7.5%	19876	-1291	-6.1%	-36731	-5250	16.7%	76483	2668	3.6%	82.28	83.44
2011/02/01	52648	-1847	-3.4%	21167	-1110	-5.0%	-31481	737	-2.3%	73815	-2957	-3.9%	81.37	82.19
2011/01/25	54495	8237	17.8%	22277	-3452	-13.4%	-32218	-11689	56.9%	76772	4785	6.6%	82.20	82.12
2011/01/18	46258	2374	5.4%	25729	6581	34.4%	-20529	4207	-17.0%	71987	8955	14.2%	82.61	82.58
2011/01/11	43884	-22040	-33.4%	19148	-7711	-28.7%	-24736	14329	-36.7%	63032	-29751	-32.1%	83.33	82.86
2011/01/04	65924	15983	32.0%	26859	6559	32.3%	-39065	-9424	31.8%	92783	22542	32.1%	82.09	83.14
2010/12/28	49941			20300			-29641			70241			82.41	81.15

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
FUTURES ONLY POSITIONS

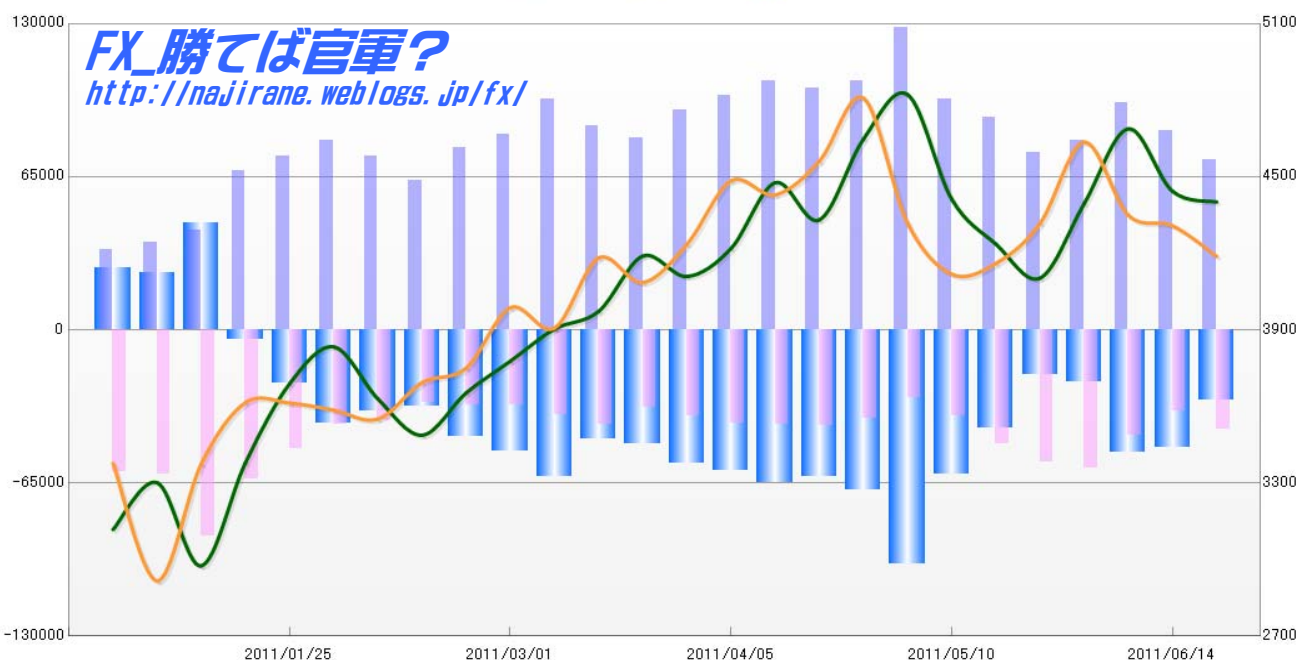
Code-099741

2011/06/24 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						
2011/06/21	72153	-12427	-14.7%	42382	7696	22.2%	-29771	20123	-40.3%	114535	-4731	-4.0%	1.4401	1.4188
2011/06/14	84580	-11975	-12.4%	34686	-10033	-22.4%	-49894	1942	-3.7%	119266	-22008	-15.6%	1.4443	1.4308
2011/06/07	96555	16061	20.0%	44719	-13805	-23.6%	-51836	-29866	135.9%	141274	2256	1.6%	1.4688	1.4349
2011/05/31	80494	5312	7.1%	58524	2471	4.4%	-21970	-2841	14.9%	139018	7783	5.9%	1.4395	1.4636
2011/05/24	75182	-14759	-16.4%	56053	7757	16.1%	-19129	22516	-54.1%	131235	-7002	-5.1%	1.4103	1.4317
2011/05/17	89941	-8113	-8.3%	48296	11689	31.9%	-41645	19802	-32.2%	138237	3576	2.7%	1.4236	1.4160
2011/05/10	98054	-30406	-23.7%	36607	7663	26.5%	-61447	38069	-38.3%	134661	-22743	-14.4%	1.4411	1.4118
2011/05/03	128460	22777	21.6%	28944	-8460	-22.6%	-99516	-31237	45.7%	157404	14317	10.0%	1.4822	1.4317
2011/04/26	105683	2997	2.9%	37404	-3087	-7.6%	-68279	-6084	9.8%	143087	-90	-0.1%	1.4648	1.4808
2011/04/19	102686	-2739	-2.6%	40491	51	0.1%	-62195	2790	-4.3%	143177	-2688	-1.8%	1.4331	1.4561
2011/04/12	105425	6020	6.1%	40440	892	2.3%	-64985	-5128	8.6%	145865	6912	5.0%	1.4477	1.4429
2011/04/05	99405	6374	6.9%	39548	3147	8.6%	-59857	-3227	5.7%	138953	9521	7.4%	1.4219	1.4484
2011/03/29	93031	11457	14.0%	36401	3180	9.6%	-56630	-8277	17.1%	129432	14637	12.8%	1.4109	1.4235
2011/03/22	81574	-4932	-5.7%	33221	-6969	-17.3%	-48353	-2037	4.4%	114795	-11901	-9.4%	1.4189	1.4085
2011/03/15	86506	-11665	-11.9%	40190	4313	12.0%	-46316	15978	-25.6%	126696	-7352	-5.5%	1.3972	1.4182
2011/03/08	98171	15067	18.1%	35877	4081	12.8%	-62294	-10986	21.4%	134048	19148	16.7%	1.3902	1.3902
2011/03/01	83104	5650	7.3%	31796	-60	-0.2%	-51308	-5710	12.5%	114900	5590	5.1%	1.3777	1.3987
2011/02/22	77454	14059	22.2%	31856	925	3.0%	-45598	-13134	40.5%	109310	14984	15.9%	1.3655	1.3749
2011/02/15	63395	-10107	-13.8%	30931	-7837	-20.2%	-32464	2270	-6.5%	94326	-17944	-16.0%	1.3487	1.3693
2011/02/08	73502	-6879	-8.6%	38768	-1679	-4.2%	-34734	5200	-13.0%	112270	-8558	-7.1%	1.3629	1.3550
2011/02/01	80381	6893	9.4%	40447	-10140	-20.0%	-39934	-17033	74.4%	120828	-3247	-2.6%	1.3825	1.3583
2011/01/25	73488	6179	9.2%	50587	-12613	-20.0%	-22901	-18792	457.3%	124075	-6434	-4.9%	1.3681	1.3611
2011/01/18	67309	24950	58.9%	63200	-24341	-27.8%	-4109	-49291	-109.1%	130509	609	0.5%	1.3386	1.3621
2011/01/11	42359	5257	14.2%	87541	26238	42.8%	45182	20981	86.7%	129900	31495	32.0%	1.2971	1.3386
2011/01/04	37102	3269	9.7%	61303	991	1.6%	24201	-2278	-8.6%	98405	4260	4.5%	1.3310	1.2909
2010/12/28	33833			60312			26479			94145			1.3109	1.3386

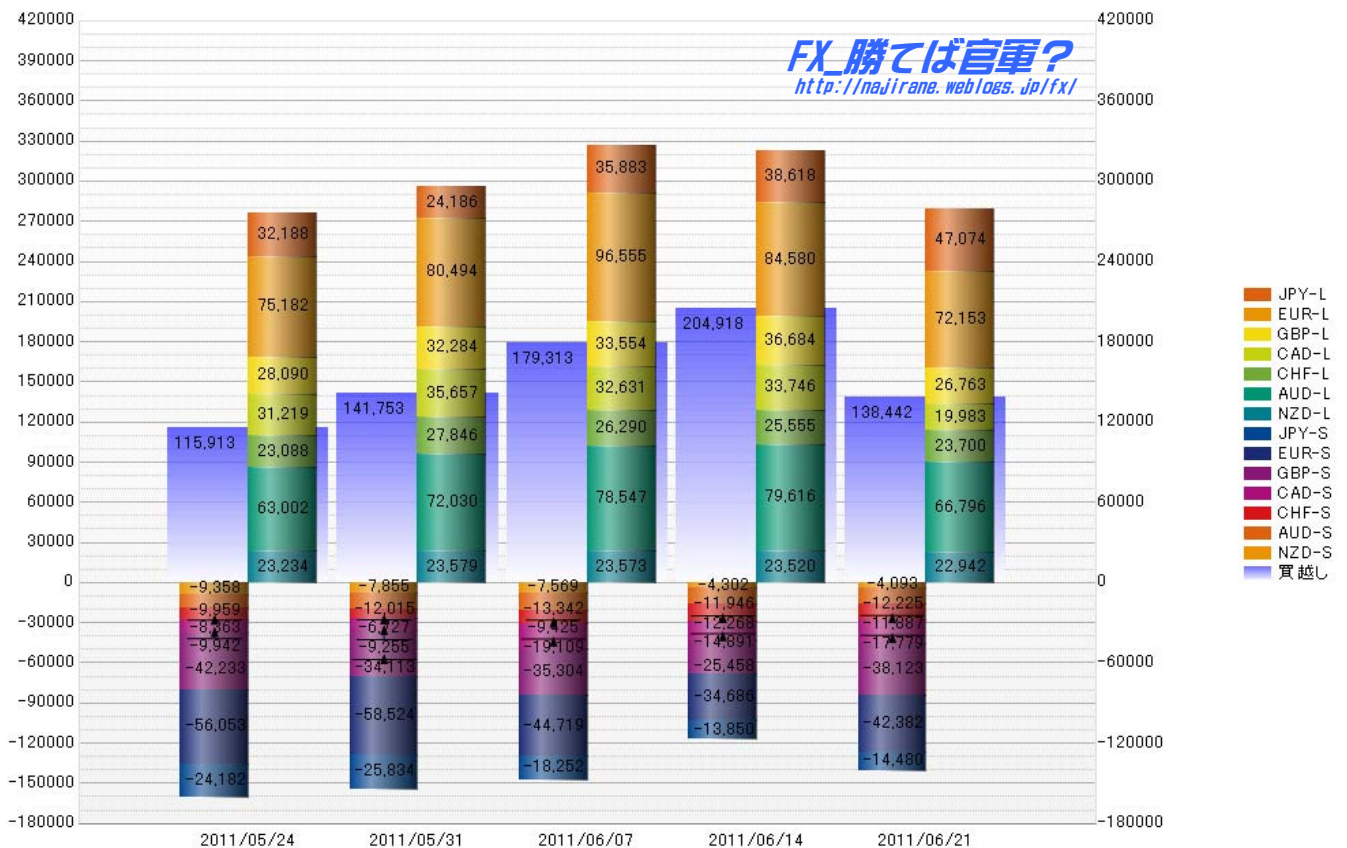
EURO FX - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS

— 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)



	2011/05/24			2011/05/31			2011/06/07			2011/06/14			2011/06/21		
	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	32188	24182	-8006	24186	25834	1648	35883	18252	-17631	38618	13850	-24768	47074	14480	-32594
	前週比 枚数増減 (枚)			-8002	1652	9654	11697	-7582	-19279	2735	-4402	-7137	8456	630	-7826
	前週比 枚数増減 (%)			-24.86%	6.83%	-120.58%	48.36%	-29.35%	-1169.84%	7.62%	-24.12%	40.48%	21.90%	4.55%	31.60%
EUR	75182	56053	-19129	80494	58524	-21970	96555	44719	-51836	84580	34686	-49894	72153	42382	-29771
	前週比 枚数増減 (枚)			5312	2471	-2841	16061	-13805	-29866	-11975	-10033	1942	-12427	7696	20123
	前週比 枚数増減 (%)			7.07%	4.41%	14.85%	19.95%	-23.59%	-135.94%	-12.40%	-22.44%	-3.75%	-14.69%	22.19%	-40.33%
GBP	28090	42233	14143	32284	34113	1829	33554	35304	1750	36684	25458	-11226	26763	38123	11360
	前週比 枚数増減 (枚)			4194	-8120	-12314	1270	1191	-79	3130	-9846	-12976	-9921	12665	22586
	前週比 枚数増減 (%)			14.93%	-19.23%	-87.07%	3.93%	3.49%	-4.32%	9.33%	-27.89%	-741.49%	-27.04%	49.75%	-201.19%
AUD	63002	9959	-53043	72030	12015	-60015	78547	13342	-65205	79616	11946	-67670	66796	12225	-54571
	前週比 枚数増減 (枚)			9028	2056	-6972	6517	1327	-5190	1069	-1396	-2465	-12820	279	13099
	前週比 枚数増減 (%)			14.33%	20.64%	13.14%	9.05%	11.04%	8.65%	1.36%	-10.46%	3.78%	-16.10%	2.34%	-19.36%
CAD	31219	9942	-21277	35657	9255	-26402	32631	19109	-13522	33746	14891	-18855	19983	17779	-2204
	前週比 枚数増減 (枚)			4438	-687	-5125	-3026	9854	12880	1115	-4218	-5333	-13763	2888	16651
	前週比 枚数増減 (%)			14.22%	-6.91%	24.09%	-8.49%	106.47%	-48.78%	3.42%	-22.07%	39.44%	-40.78%	19.39%	-88.31%
CHF	23088	8363	-14725	27846	6727	-21119	26290	9425	-16865	25555	12268	-13287	23700	11887	-11813
	前週比 枚数増減 (枚)			4758	-1636	-6394	-1556	2698	4254	-735	2843	3578	-1855	-381	1474
	前週比 枚数増減 (%)			20.61%	-19.56%	43.42%	-5.59%	40.11%	-20.14%	-2.80%	30.16%	-21.22%	-7.26%	-3.11%	-11.09%
NZD	23234	9358	-13876	23579	7855	-15724	23573	7569	-16004	23520	4302	-19218	22942	4093	-18849
	前週比 枚数増減 (枚)			345	-1503	-1848	-6	-286	-280	-53	-3267	-3214	-578	-209	369
	前週比 枚数増減 (%)			1.48%	-16.06%	13.32%	-0.03%	-3.64%	1.78%	-0.22%	-43.16%	20.08%	-2.46%	-4.86%	-1.92%
MXN	113219	4538	-108681	111814	3546	-108268	95505	5307	-90198	66092	17929	-48163	58528	17105	-41423
	前週比 枚数増減 (枚)			-1405	-992	413	-16309	1761	18070	-29413	12622	42035	-7564	-824	6740
	前週比 枚数増減 (%)			-1.24%	-21.86%	-0.38%	-14.59%	49.66%	-16.69%	-30.80%	237.84%	-46.60%	-11.44%	-4.60%	-13.99%
Total	389222	164628	-224594	407890	157869	-250021	422538	153027	-269511	388411	135330	-253081	337939	158074	-179865
	前週比 枚数増減 (枚)			18668	-6759	-25427	14648	-4842	-19490	-34127	-17697	16430	-50472	22744	73216
	前週比 枚数増減 (%)			4.80%	-4.11%	-11.32%	3.59%	-3.07%	7.80%	-8.08%	-11.56%	-6.10%	-12.99%	16.81%	-28.93%
Total (MXN除く)	276003	160090	-115913	296076	154323	-141753	327033	147720	-179313	322319	117401	-204918	279411	140969	-138442
	前週比 枚数増減 (枚)			20073	-5767	-25840	30957	-6603	-37560	-4714	-30319	-25605	-42908	23568	66476
	前週比 枚数増減 (%)			7.27%	-3.60%	22.29%	10.46%	-4.28%	26.50%	-1.44%	-20.52%	14.28%	-13.31%	20.07%	-32.44%

直近5週 CFTC IMM主要7通貨の構成



JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS

Code-097741
2011/06/24 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
2011/06/21	47074	14480	-32594	61554	23172	55263	32091	78435	70246	69743	-503	139989	80.25	80.42
2011/06/14	38618	13850	-24768	52468	27559	47182	19623	74741	66177	61032	-5145	127209	80.53	80.04
2011/06/07	35883	18252	-17631	54135	40964	53425	12461	94389	76847	71677	-5170	148524	80.12	80.30
2011/05/31	24186	25834	1648	50020	44221	35534	-8687	79755	68407	61368	-7039	129775	81.50	80.28
2011/05/24	32188	24182	-8006	56370	41588	41871	283	83459	73776	66053	-7723	139829	82.01	80.80
2011/05/17	38016	22643	-15373	60659	40617	43409	2792	84026	78633	66052	-12581	144685	81.43	81.71
2011/05/10	36100	23046	-13054	59146	40579	41896	1317	82475	76679	64942	-11737	141621	80.86	80.72
2011/05/03	19779	38598	18819	58377	58959	27519	-31440	86478	78738	66117	-12621	144855	80.97	80.63
2011/04/26	14063	51060	36997	65123	76538	22612	-53926	99150	90601	73672	-16929	164273	81.60	81.20
2011/04/19	12935	65918	52983	78853	96035	21785	-74250	117820	108970	87703	-21267	196673	82.57	81.88
2011/04/12	14183	67060	52877	81243	95231	18248	-76983	113479	109414	85308	-24106	194722	83.55	83.12
2011/04/05	16516	59747	43231	76263	81153	19159	-61994	100312	97669	78906	-18763	176575	85.17	84.75
2011/03/29	37737	30685	-7052	68422	33152	38976	5824	72128	70889	69661	-1228	140550	82.47	84.06
2011/03/22	52484	17959	-34525	70443	30066	65912	35846	95978	82550	83871	1321	166421	81.05	81.34
2011/03/15	52603	22373	-30230	74976	29577	56979	27402	86556	82180	79352	-2828	161532	80.81	80.60
2011/03/08	43205	26549	-16656	69754	60542	68760	8218	129302	103747	95309	-8438	199056	82.68	81.85
2011/03/01	62396	21122	-41274	83518	47763	79625	31862	127388	110159	100747	-9412	210906	81.91	82.32
2011/02/22	23457	51203	27746	74660	78336	37856	-40480	116192	101793	89059	-12734	190852	82.78	81.68
2011/02/15	24389	42937	18548	67326	71070	37558	-33512	108628	95459	80495	-14964	175954	83.72	83.18
2011/02/08	56607	19876	-36731	76483	34434	63374	28940	97808	91041	83250	-7791	174291	82.28	83.44
2011/02/01	52648	21167	-31481	73815	36222	61666	25444	97888	88870	82833	-6037	171703	81.37	82.19
2011/01/25	54495	22277	-32218	76772	36405	63818	27413	100223	90900	86095	-4805	176995	82.20	82.12
2011/01/18	46258	25729	-20529	71987	38744	53151	14407	91895	85002	78880	-6122	163882	82.61	82.58
2011/01/11	43884	19148	-24736	63032	39826	57651	17825	97477	83710	76799	-6911	160509	83.33	82.86
2011/01/04	65924	26859	-39065	92783	35714	74487	38773	110201	101638	101346	-292	202984	82.09	83.14
2010/12/28	49941	20300	-29641	70241	35204	59053	23849	94257	85145	79353	-5792	164498	82.41	81.15

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