

JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS

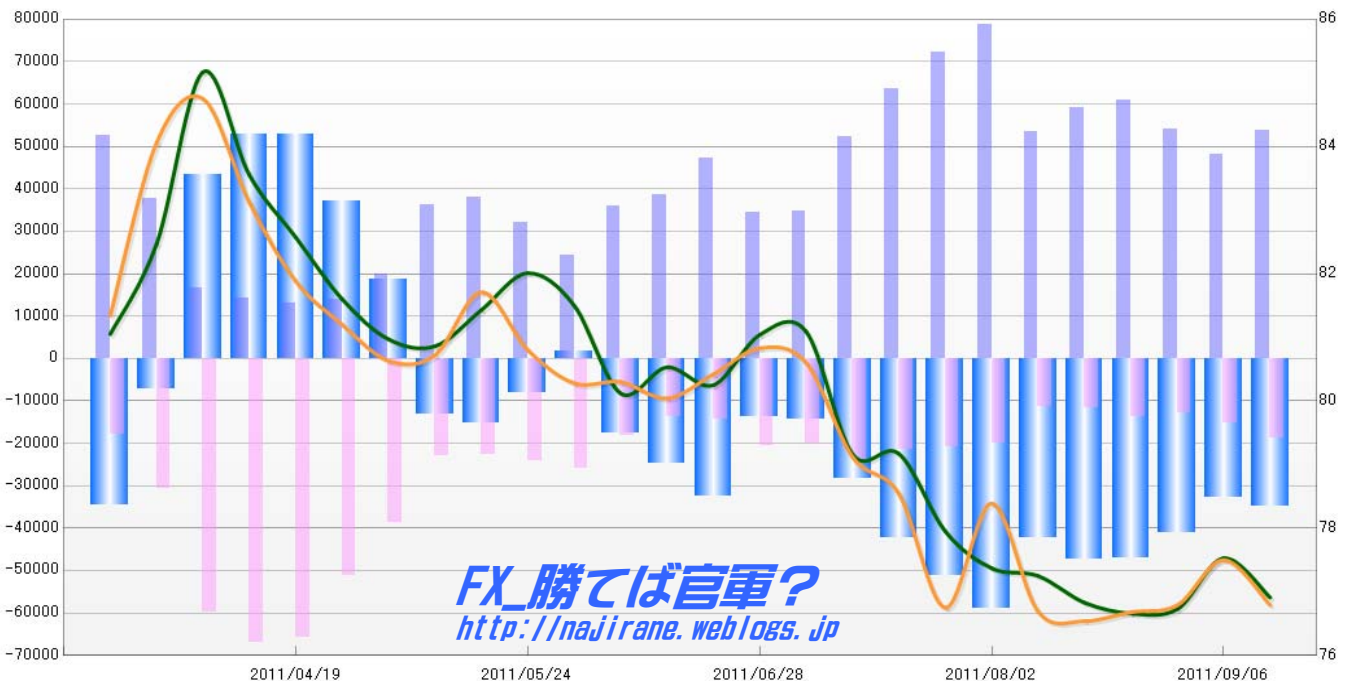
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2011/09/16 NYクローズ時公表値

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(%)		
2011/09/13	53778	5653	11.7%	18823	3485	22.7%	-34955	-2168	6.6%	72601	9138	14.4%	76.91	76.79
2011/09/06	48125	-6011	-11.1%	15338	2387	18.4%	-32787	8398	-20.4%	63463	-3624	-5.4%	77.53	77.50
2011/08/30	54136	-6695	-11.0%	12951	-741	-5.4%	-41185	5954	-12.6%	67087	-7436	-10.0%	76.73	76.79
2011/08/23	60831	1771	3.0%	13692	1980	16.9%	-47139	209	-0.4%	74523	3751	5.3%	76.66	76.68
2011/08/16	59060	5674	10.6%	11712	475	4.2%	-47348	-5199	12.3%	70772	6149	9.5%	76.83	76.54
2011/08/09	53386	-25469	-32.3%	11237	-8785	-43.9%	-42149	16684	-28.4%	64623	-34254	-34.6%	77.25	76.69
2011/08/02	78855	6741	9.3%	20022	-790	-3.8%	-58833	-7531	14.7%	98877	5951	6.4%	77.37	78.39
2011/07/26	72114	8579	13.5%	20812	-568	-2.7%	-51302	-9147	21.7%	92926	8011	9.4%	77.95	76.75
2011/07/19	63535	11258	21.5%	21380	-2609	-10.9%	-42155	-13867	49.0%	84915	8649	11.3%	79.17	78.54
2011/07/12	52277	17682	51.1%	23989	3721	18.4%	-28288	-13961	97.4%	76266	21403	39.0%	79.16	79.12
2011/07/05	34595	276	0.8%	20268	-428	-2.1%	-14327	-704	5.2%	54863	-152	-0.3%	81.09	80.60
2011/06/28	34319	-12755	-27.1%	20696	6216	42.9%	-13623	18971	-58.2%	55015	-6539	-10.6%	81.04	80.83
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			17959			-34525			70443			81.05	81.34

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**

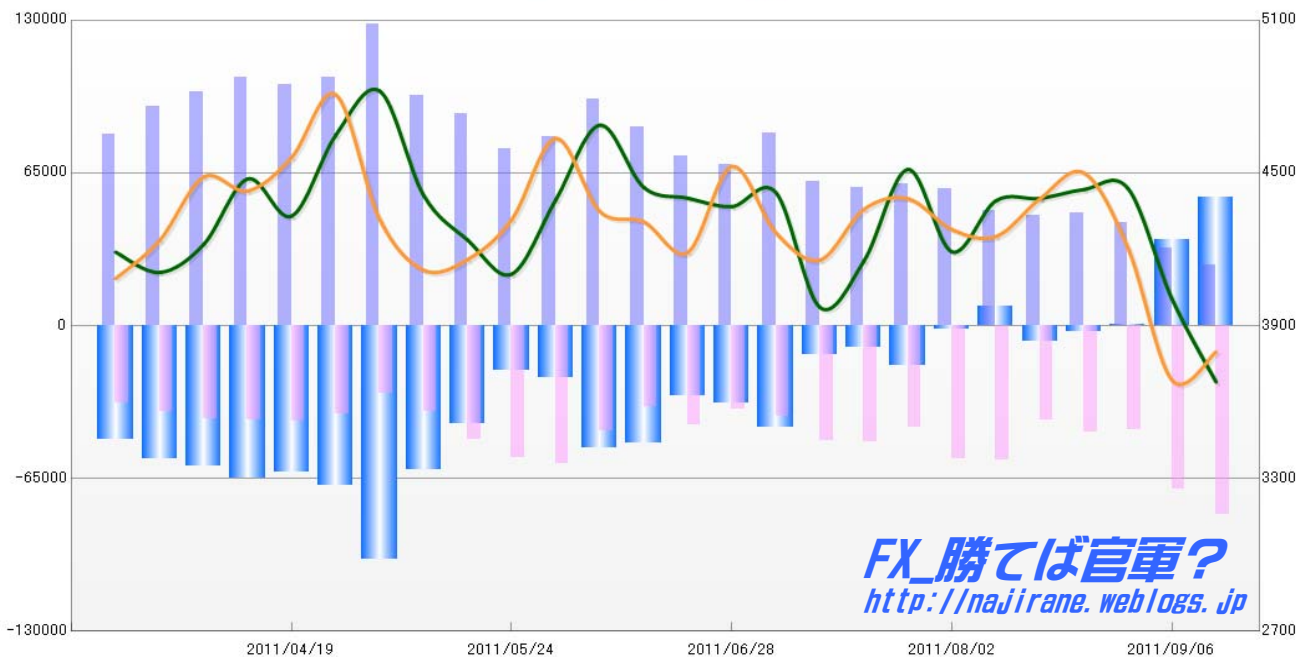
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2011/09/16 NYクローズ時公表値

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	
2011/09/13	25704	-7463	-22.5%	80163	10553	15.2%	54459	18016	49.4%	105867	3090	3.0%	1.3679	1.3797
2011/09/06	33167	-10727	-24.4%	69610	25332	57.2%	36443	36059	9390.4%	102777	14605	16.6%	1.4005	1.3686
2011/08/30	43894	-3817	-8.0%	44278	-894	-2.0%	384	2923	-115.1%	88172	-4711	-5.1%	1.4439	1.4205
2011/08/23	47711	617	1.3%	45172	4804	11.9%	-2539	4187	-62.3%	92883	5421	6.2%	1.4435	1.4500
2011/08/16	47094	-1935	-3.9%	40368	-16934	-29.6%	-6726	-14999	-181.3%	87462	-18869	-17.7%	1.4400	1.4398
2011/08/09	49029	-9284	-15.9%	57302	752	1.3%	8273	10036	-569.3%	106331	-8532	-7.4%	1.4391	1.4250
2011/08/02	58313	-1864	-3.1%	56550	13411	31.1%	-1763	15275	-89.7%	114863	11547	11.2%	1.4190	1.4278
2011/07/26	60177	1597	2.7%	43139	-6195	-12.6%	-17038	-7792	84.3%	103316	-4598	-4.3%	1.4514	1.4399
2011/07/19	58580	-2812	-4.6%	49334	358	0.7%	-9246	3170	-25.5%	107914	-2454	-2.2%	1.4154	1.4357
2011/07/12	61392	-20468	-25.0%	48976	10310	26.7%	-12416	30778	-71.3%	110368	-10158	-8.4%	1.3972	1.4158
2011/07/05	81860	13060	19.0%	38666	2853	8.0%	-43194	-10207	30.9%	120526	15913	15.2%	1.4423	1.4265
2011/06/28	68800	-3353	-4.6%	35813	-6569	-15.5%	-32987	-3216	10.8%	104613	-9922	-8.7%	1.4368	1.4526
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			33221			-48353			114795			1.4189	1.4085

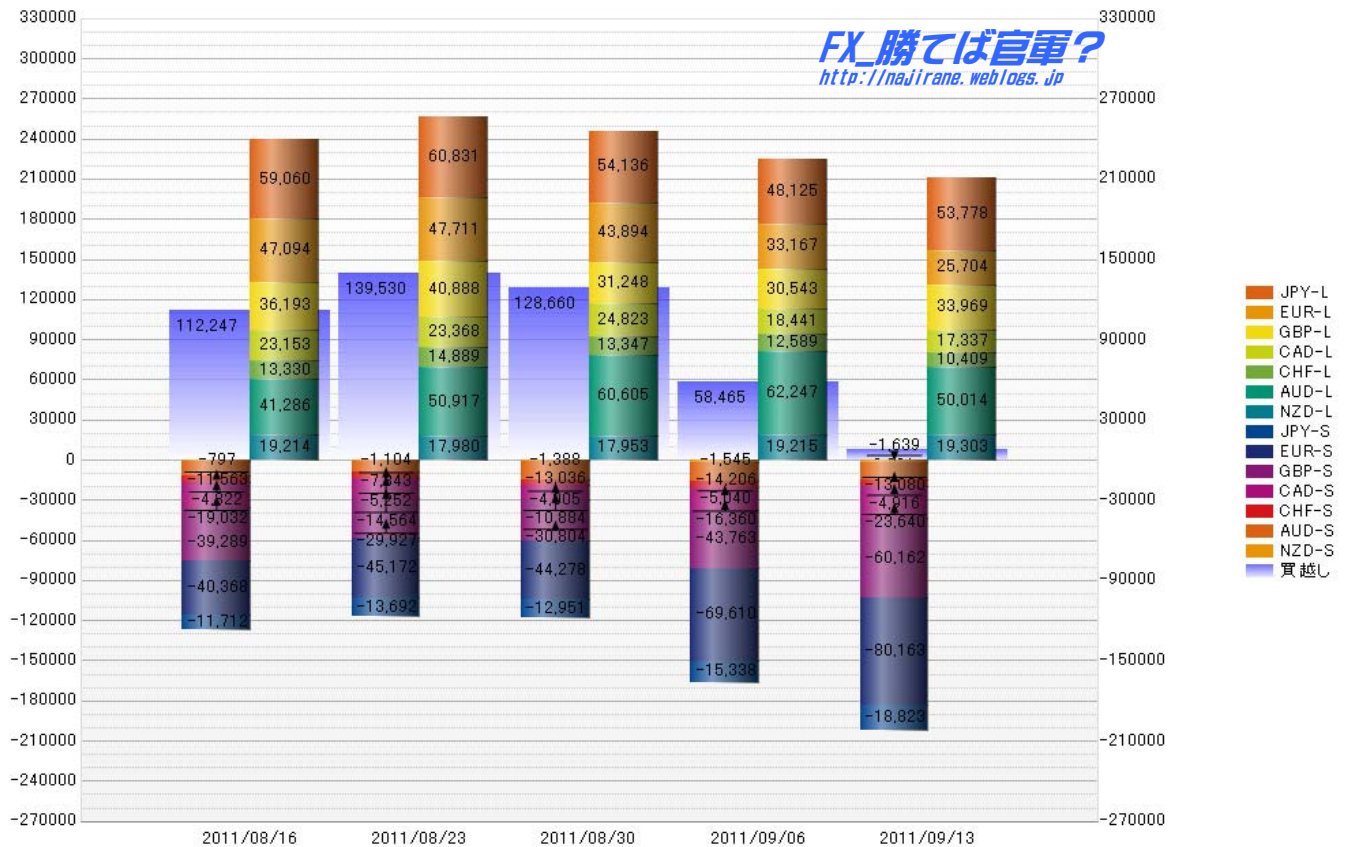
**EURO FX - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS**

— 金曜締め最終値 — 火曜締め最終値 — 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)



	2011/08/16			2011/08/23			2011/08/30			2011/09/06			2011/09/13		
	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	59060	11712	-47348	60831	13692	-47139	54136	12951	-41185	48125	15338	-32787	53778	18823	-34955
	前週比 枚数増減 (枚)			1771	1980	209	-6695	-741	5954	-6011	2387	8398	5653	3485	-2168
	前週比 枚数増減 (%)			3.00%	16.91%	-0.44%	-11.01%	-5.41%	-12.63%	-11.10%	18.43%	-20.39%	11.75%	22.72%	6.61%
EUR	47094	40368	-6726	47711	45172	-2539	43894	44278	384	33167	69610	36443	25704	80163	54459
	前週比 枚数増減 (枚)			617	4804	4187	-3817	-894	2923	-10727	25332	36059	-7463	10553	18016
	前週比 枚数増減 (%)			1.31%	11.90%	-62.25%	-8.00%	-1.98%	-115.12%	-24.44%	57.21%	9390.36%	-22.50%	15.16%	49.44%
GBP	36193	39289	3096	40888	29927	-10961	31248	30804	-444	30543	43763	13220	33969	60162	26193
	前週比 枚数増減 (枚)			4695	-9362	-14057	-9640	877	10517	-705	12959	13664	3426	16399	12973
	前週比 枚数増減 (%)			12.97%	-23.83%	-454.04%	-23.58%	2.93%	-95.95%	-2.26%	42.07%	-3077.48%	11.22%	37.47%	98.13%
AUD	41286	11563	-29723	50917	7343	-43574	60605	13036	-47569	62247	14206	-48041	50014	13080	-36934
	前週比 枚数増減 (枚)			9631	-4220	-13851	9688	5693	-3995	1642	1170	-472	-12233	-1126	11107
	前週比 枚数増減 (%)			23.33%	-36.50%	46.60%	19.03%	77.53%	9.17%	2.71%	8.98%	0.99%	-19.65%	-7.93%	-23.12%
CAD	23153	19032	-4121	23368	14564	-8804	24823	10884	-13939	18441	16360	-2081	17337	23640	6303
	前週比 枚数増減 (枚)			215	-4468	-4683	1455	-3680	-5135	-6382	5476	11858	-1104	7280	8384
	前週比 枚数増減 (%)			0.93%	-23.48%	113.64%	6.23%	-25.27%	58.33%	-25.71%	50.31%	-85.07%	-5.99%	44.50%	-402.88%
CHF	13330	4322	-9008	14889	5252	-9637	13347	4005	-9342	12589	5040	-7549	10409	4916	-5493
	前週比 枚数増減 (枚)			1559	930	-629	-1542	-1247	295	-758	1035	1793	-2180	-124	2056
	前週比 枚数増減 (%)			11.70%	21.52%	6.98%	-10.36%	-23.74%	-3.06%	-5.68%	25.84%	-19.19%	-17.32%	-2.46%	-27.24%
NZD	19214	797	-18417	17980	1104	-16876	17953	1388	-16565	19215	1545	-17670	19303	1639	-17664
	前週比 枚数増減 (枚)			-1234	307	1541	-27	284	311	1262	157	-1105	88	94	6
	前週比 枚数増減 (%)			-6.42%	38.52%	-8.37%	-0.15%	25.72%	-1.84%	7.03%	11.31%	6.67%	0.46%	6.08%	-0.03%
MXN	40669	18035	-22634	40566	18731	-21835	40954	20074	-20880	34163	20917	-13246	20939	22148	1209
	前週比 枚数増減 (枚)			-103	696	799	388	1343	955	-6791	843	7634	-13224	1231	14455
	前週比 枚数増減 (%)			-0.25%	3.86%	-3.53%	0.96%	7.17%	-4.37%	-16.58%	4.20%	-36.56%	-38.71%	5.89%	-109.13%
Total	279999	145118	-134881	297150	135785	-161365	286960	137420	-149540	258490	186779	-71711	231453	224571	-6882
	前週比 枚数増減 (枚)			17151	-9333	-26484	-10190	1635	11825	-28470	49359	77829	-27037	37792	64829
	前週比 枚数増減 (%)			6.13%	-6.43%	19.64%	-3.43%	1.20%	-7.33%	-9.92%	35.92%	-52.05%	-10.46%	20.23%	-90.40%
Total (MXN除く)	239330	127083	-112247	256584	117054	-139530	246006	117346	-128660	224327	165862	-58465	210514	202423	-8091
	前週比 枚数増減 (枚)			17254	-10029	-27283	-10578	292	10870	-21679	48516	70195	-13813	36561	50374
	前週比 枚数増減 (%)			7.2%	-7.9%	24.3%	-4.1%	0.2%	-7.8%	-8.8%	41.3%	-54.6%	-6.2%	22.0%	-86.2%

直近5週 CFTC IMM主要7通貨の構成

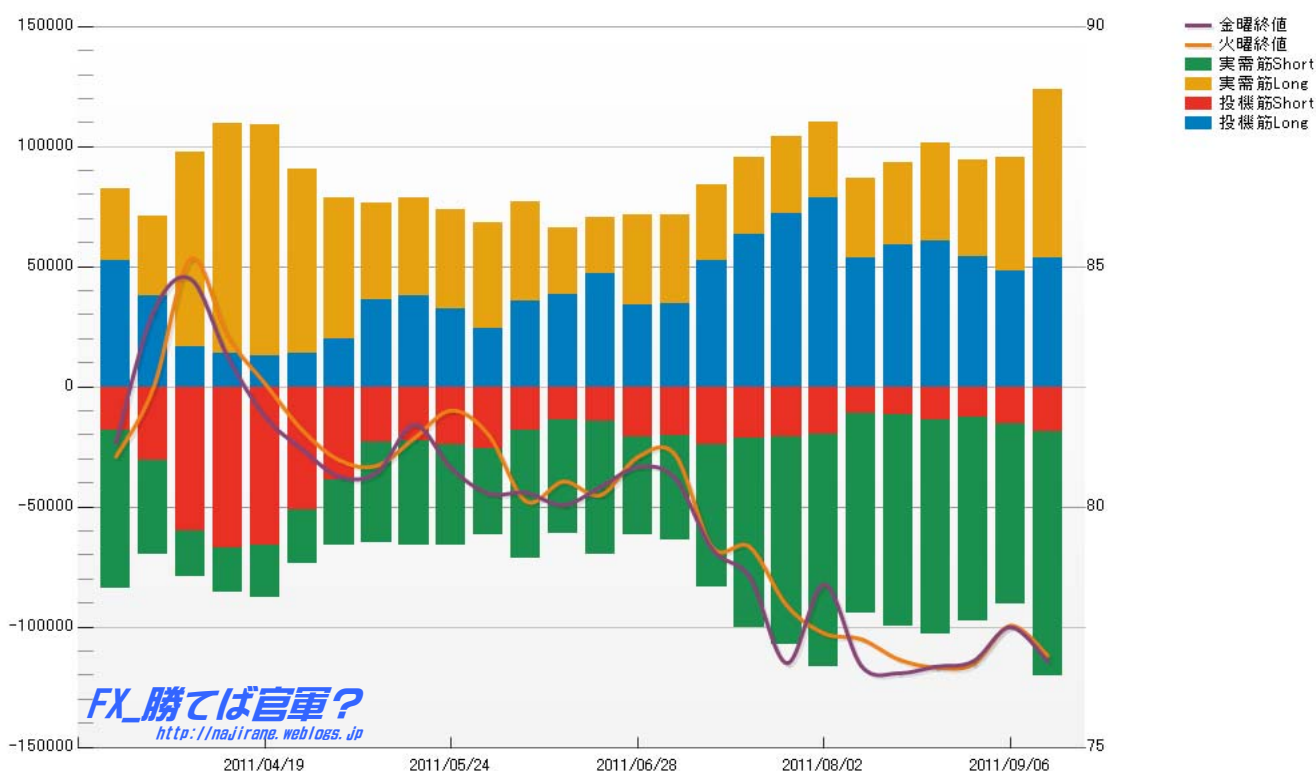


JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS

Code-097741
2011/09/16 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
2011/09/13	53778	18823	-34955	72601	69951	101512	31561	171463	123729	120335	-3394	244064	76.91	76.79
2011/09/06	48125	15338	-32787	63463	47213	75362	28149	122575	95338	90700	-4638	186038	77.53	77.50
2011/08/30	54136	12951	-41185	67087	40060	84413	44353	124473	94196	97364	3168	191560	76.73	76.79
2011/08/23	60831	13692	-47139	74523	40500	89204	48704	129704	101331	102896	1565	204227	76.66	76.68
2011/08/16	59060	11712	-47348	70772	34111	88078	53967	122189	93171	99790	6619	192961	76.83	76.54
2011/08/09	53386	11237	-42149	64623	33208	83110	49902	116318	86594	94347	7753	180941	77.25	76.69
2011/08/02	78855	20022	-58833	98877	31542	96406	64864	127948	110397	116428	6031	226825	77.37	78.39
2011/07/26	72114	20812	-51302	92926	31950	86498	54548	118448	104064	107310	3246	211374	77.95	76.75
2011/07/19	63535	21380	-42155	84915	31874	78836	46962	110710	95409	100216	4807	195625	79.17	78.54
2011/07/12	52277	23989	-28288	76266	31775	59654	27879	91429	84052	83643	-409	167695	79.16	79.12
2011/07/05	34595	20268	-14327	54863	37001	43359	6358	80360	71596	63627	-7969	135223	81.09	80.60
2011/06/28	34319	20696	-13623	55015	37464	41037	3573	78501	71783	61733	-10050	133516	81.04	80.83
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

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FX_勝てば官軍?
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