

JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS

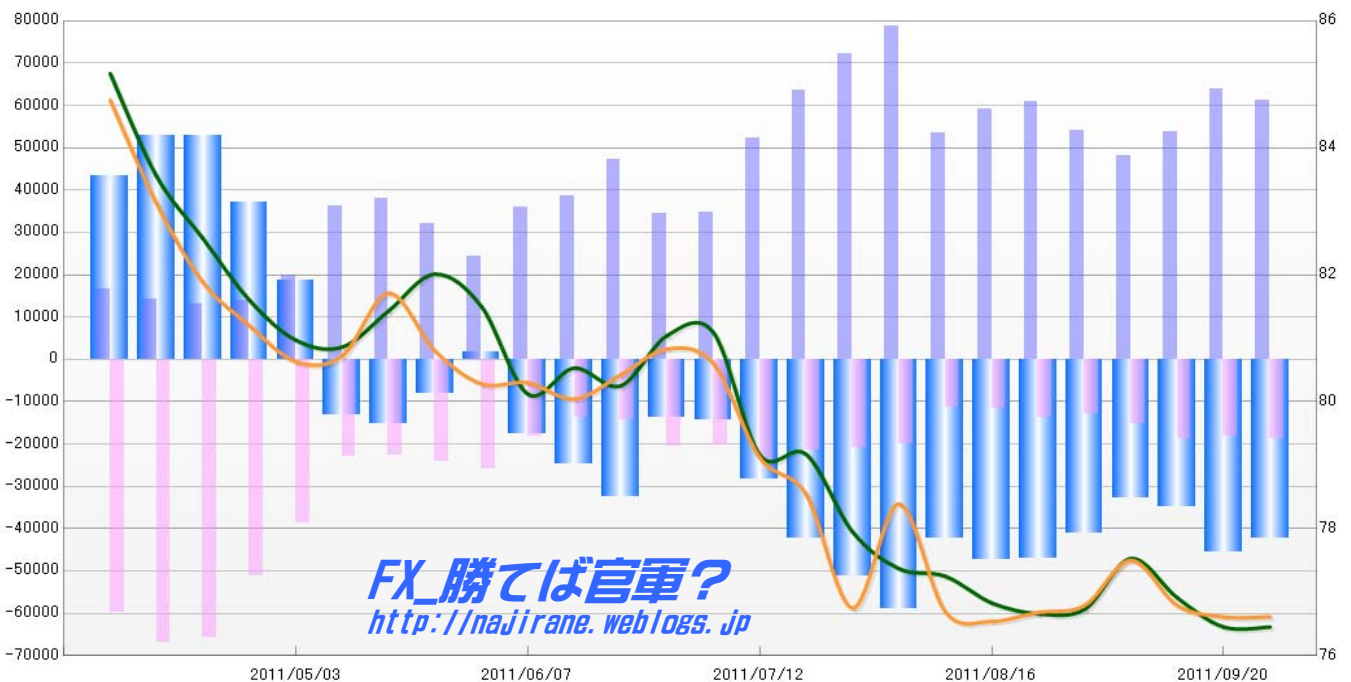
Code-097741

2011/09/23 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(%)		
2011/09/27	61166	-2722	-4.3%	18844	573	3.1%	-42322	3295	-7.2%	80010	-2149	-2.6%	76.45	76.61
2011/09/20	63888	10110	18.8%	18271	-552	-2.9%	-45617	-10662	30.5%	82159	9558	13.2%	76.91	76.79
2011/09/13	53778	5653	11.7%	18823	3485	22.7%	-34955	-2168	6.6%	72601	9138	14.4%	77.53	77.50
2011/09/06	48125	-6011	-11.1%	15338	2387	18.4%	-32787	8398	-20.4%	63463	-3624	-5.4%	76.73	76.79
2011/08/30	54136	-6695	-11.0%	12951	-741	-5.4%	-41185	5954	-12.6%	67087	-7436	-10.0%	76.66	76.68
2011/08/23	60831	1771	3.0%	13692	1980	16.9%	-47139	209	-0.4%	74523	3751	5.3%	76.83	76.54
2011/08/16	59060	5674	10.6%	11712	475	4.2%	-47348	-5199	12.3%	70772	6149	9.5%	77.25	76.69
2011/08/09	53386	-25469	-32.3%	11237	-8785	-43.9%	-42149	16684	-28.4%	64623	-34254	-34.6%	77.37	78.39
2011/08/02	78855	6741	9.3%	20022	-790	-3.8%	-58833	-7531	14.7%	98877	5951	6.4%	77.95	76.75
2011/07/26	72114	8579	13.5%	20812	-568	-2.7%	-51302	-9147	21.7%	92926	8011	9.4%	79.17	78.54
2011/07/19	63535	11258	21.5%	21380	-2609	-10.9%	-42155	-13867	49.0%	84915	8649	11.3%	79.16	79.12
2011/07/12	52277	17682	51.1%	23989	3721	18.4%	-28288	-13961	97.4%	76266	21403	39.0%	81.09	80.60
2011/07/05	34595	276	0.8%	20268	-428	-2.1%	-14327	-704	5.2%	54863	-152	-0.3%	81.04	80.83
2011/06/28	34319	-12755	-27.1%	20696	6216	42.9%	-13623	18971	-58.2%	55015	-6539	-10.6%	80.25	80.42
2011/06/21	47074	8456	21.9%	14480	630	4.5%	-32594	-7826	31.6%	61554	9086	17.3%	80.53	80.04
2011/06/14	38618	2735	7.6%	13850	-4402	-24.1%	-24768	-7137	40.5%	52468	-1667	-3.1%	80.12	80.30
2011/06/07	35883	11697	48.4%	18252	-7582	-29.3%	-17631	-19279	-1169.8%	54135	4115	8.2%	81.50	80.28
2011/05/31	24186	-8002	-24.9%	25834	1652	6.8%	1648	9654	-120.6%	50020	-6350	-11.3%	82.01	80.80
2011/05/24	32188	-5828	-15.3%	24182	1539	6.8%	-8006	7367	-47.9%	56370	-4289	-7.1%	81.43	81.71
2011/05/17	38016	1916	5.3%	22643	-403	-1.7%	-15373	-2319	17.8%	60659	1513	2.6%	80.86	80.72
2011/05/10	36100	16321	82.5%	23046	-15552	-40.3%	-13054	-31873	-169.4%	59146	769	1.3%	80.97	80.63
2011/05/03	19779	5716	40.6%	38598	-12462	-24.4%	18819	-18178	-49.1%	58377	-6746	-10.4%	81.60	81.20
2011/04/26	14063	1128	8.7%	51060	-14858	-22.5%	36997	-15986	-30.2%	65123	-13730	-17.4%	82.57	81.88
2011/04/19	12935	-1248	-8.8%	65918	-1142	-1.7%	52983	106	0.2%	78853	-2390	-2.9%	83.55	83.12
2011/04/12	14183	-2333	-14.1%	67060	7313	12.2%	52877	9646	22.3%	81243	4980	6.5%	85.17	84.75
2011/04/05	16516			59747			43231			76263			82.47	84.06

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

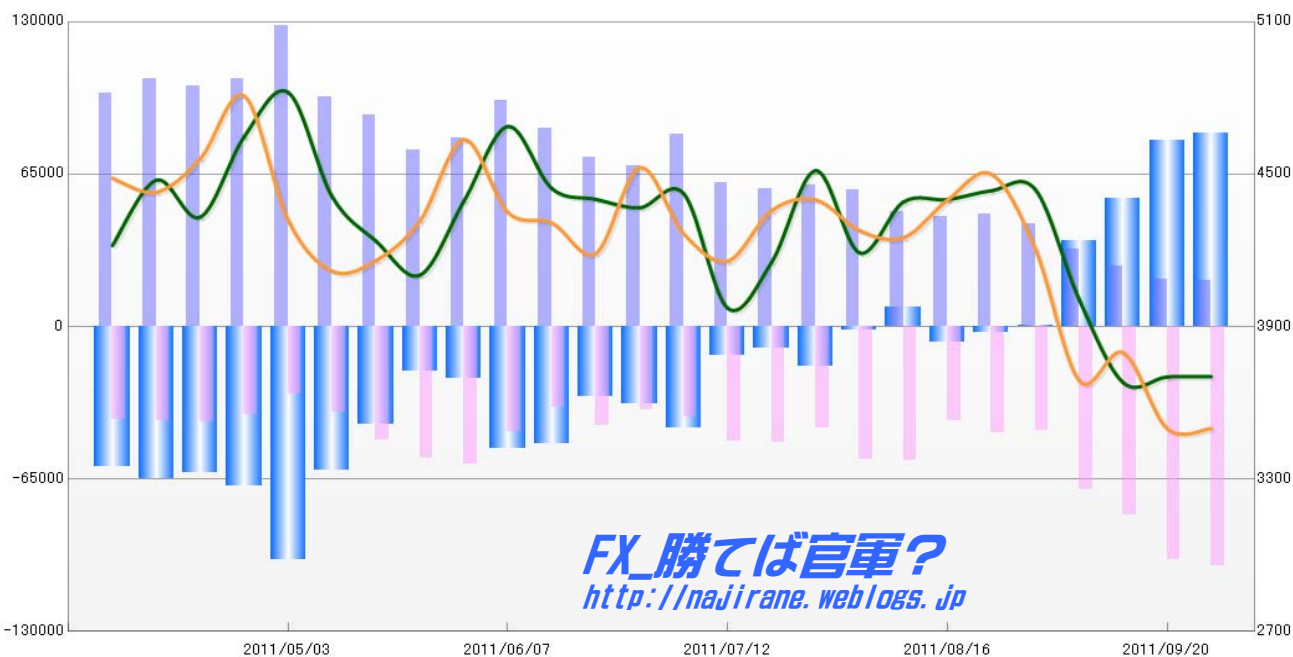
Code-099741

2011/09/23 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	
2011/09/27	19705	-215	-1.1%	1E+05	2798	2.8%	82473	3013	3.8%	121883	2583	2.2%	1.3702	1.3498
2011/09/20	19920	-5784	-22.5%	99380	19217	24.0%	79460	25001	45.9%	119300	13433	12.7%	1.3679	1.3797
2011/09/13	25704	-7463	-22.5%	80163	10553	15.2%	54459	18016	49.4%	105867	3090	3.0%	1.4005	1.3686
2011/09/06	33167	-10727	-24.4%	69610	25332	57.2%	36443	36059	9390.4%	102777	14605	16.6%	1.4439	1.4205
2011/08/30	43894	-3817	-8.0%	44278	-894	-2.0%	384	2923	-115.1%	88172	-4711	-5.1%	1.4435	1.4500
2011/08/23	47711	617	1.3%	45172	4804	11.9%	-2539	4187	-62.3%	92883	5421	6.2%	1.4400	1.4398
2011/08/16	47094	-1935	-3.9%	40368	-16934	-29.6%	-6726	-14999	-181.3%	87462	-18869	-17.7%	1.4391	1.4250
2011/08/09	49029	-9284	-15.9%	57302	752	1.3%	8273	10036	-569.3%	106331	-8532	-7.4%	1.4190	1.4278
2011/08/02	58313	-1864	-3.1%	56550	13411	31.1%	-1763	15275	-89.7%	114863	11547	11.2%	1.4514	1.4399
2011/07/26	60177	1597	2.7%	43139	-6195	-12.6%	-17038	-7792	84.3%	103316	-4598	-4.3%	1.4154	1.4357
2011/07/19	58580	-2812	-4.6%	49334	358	0.7%	-9246	3170	-25.5%	107914	-2454	-2.2%	1.3972	1.4158
2011/07/12	61392	-20468	-25.0%	48976	10310	26.7%	-12416	30778	-71.3%	110368	-10158	-8.4%	1.4423	1.4265
2011/07/05	81860	13060	19.0%	38666	2853	8.0%	-43194	-10207	30.9%	120526	15913	15.2%	1.4368	1.4526
2011/06/28	68800	-3353	-4.6%	35813	-6569	-15.5%	-32987	-3216	10.8%	104613	-9922	-8.7%	1.4401	1.4188
2011/06/21	72153	-12427	-14.7%	42382	7696	22.2%	-29771	20123	-40.3%	114535	-4731	-4.0%	1.4443	1.4308
2011/06/14	84580	-11975	-12.4%	34686	-10033	-22.4%	-49894	1942	-3.7%	119266	-22008	-15.6%	1.4688	1.4349
2011/06/07	96555	16061	20.0%	44719	-13805	-23.6%	-51836	-29866	135.9%	141274	2256	1.6%	1.4395	1.4636
2011/05/31	80494	5312	7.1%	58524	2471	4.4%	-21970	-2841	14.9%	139018	7783	5.9%	1.4103	1.4317
2011/05/24	75182	-14759	-16.4%	56053	7757	16.1%	-19129	22516	-54.1%	131235	-7002	-5.1%	1.4236	1.4160
2011/05/17	89941	-8113	-8.3%	48296	11689	31.9%	-41645	19802	-32.2%	138237	3576	2.7%	1.4411	1.4118
2011/05/10	98054	-30406	-23.7%	36607	7663	26.5%	-61447	38069	-38.3%	134661	-22743	-14.4%	1.4822	1.4317
2011/05/03	128460	22777	21.6%	28944	-8460	-22.6%	-99516	-31237	45.7%	157404	14317	10.0%	1.4648	1.4808
2011/04/26	105683	2997	2.9%	37404	-3087	-7.6%	-68279	-6084	9.8%	143087	-90	-0.1%	1.4331	1.4561
2011/04/19	102686	-2739	-2.6%	40491	51	0.1%	-62195	2790	-4.3%	143177	-2688	-1.8%	1.4477	1.4429
2011/04/12	105425	6020	6.1%	40440	892	2.3%	-64985	-5128	8.6%	145865	6912	5.0%	1.4219	1.4484
2011/04/05	99405			39548			-59857			138953			1.4109	1.4235

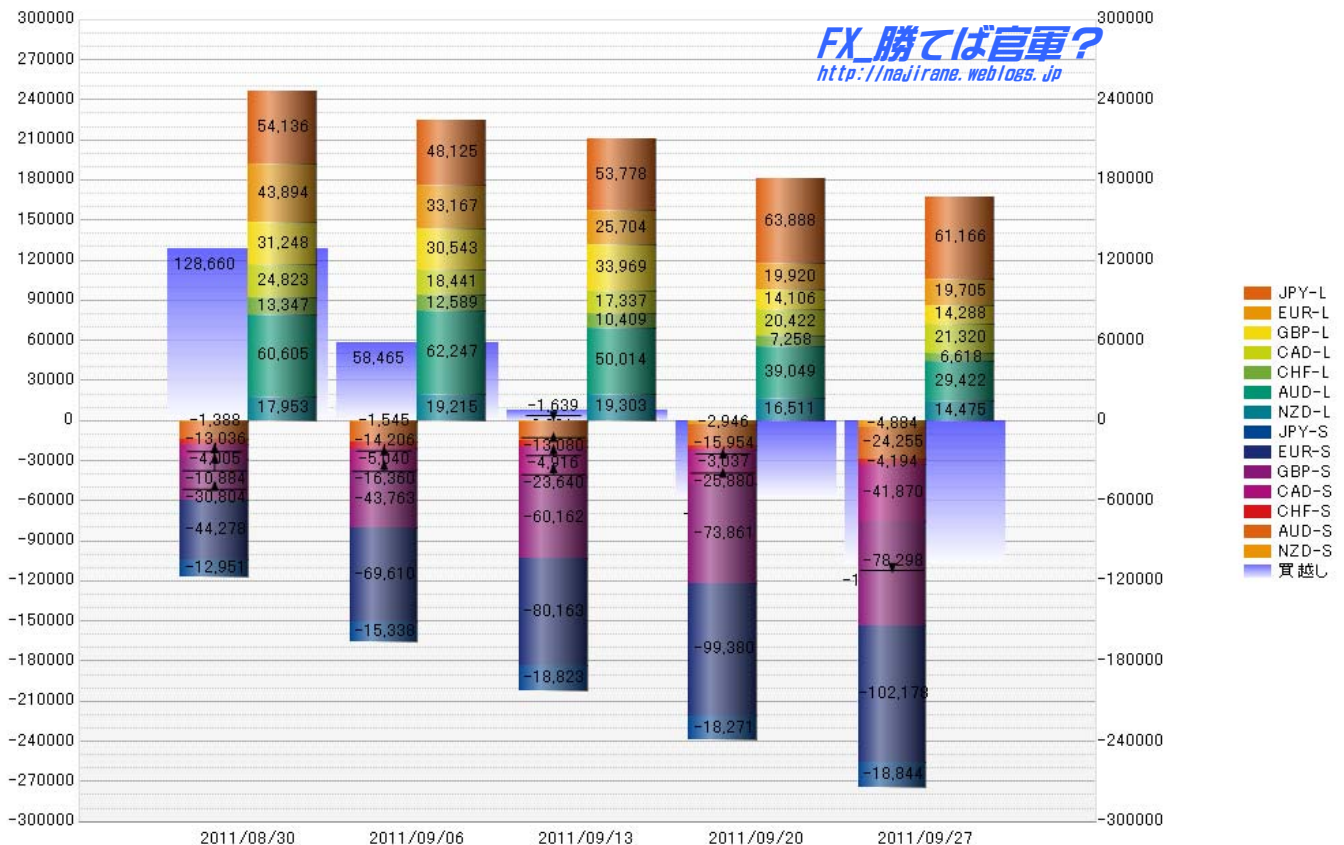
EURO FX - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS

— 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)



	2011/08/30			2011/09/06			2011/09/13			2011/09/20			2011/09/27		
	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	54136	12951	-41185	48125	15338	-32787	53778	18823	-34955	63888	18271	-45617	61166	18844	-42322
	前週比 枚数増減 (枚)			-6011	2387	8398	5653	3485	-2168	10110	-552	-10662	-2722	573	3295
	前週比 枚数増減 (%)			-11.10%	18.43%	-20.39%	11.75%	22.72%	6.61%	18.80%	-2.93%	30.50%	-4.26%	3.14%	-7.22%
EUR	43894	44278	384	33167	69610	36443	25704	80163	54459	19920	99380	79460	19705	102178	82473
	前週比 枚数増減 (枚)			-10727	25332	36059	-7463	10553	18016	-5784	19217	25001	-215	2798	3013
	前週比 枚数増減 (%)			-24.44%	57.21%	9390.36%	-22.50%	15.16%	49.44%	-22.50%	23.97%	45.91%	-1.08%	2.82%	3.79%
GBP	31248	30804	-444	30543	43763	13220	33969	60162	26193	14106	73861	59755	14288	78298	64010
	前週比 枚数増減 (枚)			-705	12959	13664	3426	16399	12973	-19863	13699	33562	182	4437	4255
	前週比 枚数増減 (%)			-2.26%	42.07%	-3077.48%	11.22%	37.47%	98.13%	-58.47%	22.77%	128.13%	1.29%	6.01%	7.12%
AUD	60605	13036	-47569	62247	14206	-48041	50014	13080	-36934	39049	15954	-23095	29422	24255	-5167
	前週比 枚数増減 (枚)			1642	1170	-472	-12233	-1126	11107	-10965	2874	13839	-9627	8301	17928
	前週比 枚数増減 (%)			2.71%	8.98%	0.99%	-19.65%	-7.93%	-23.12%	-21.92%	21.97%	-37.47%	-24.65%	52.03%	-77.63%
CAD	24823	10884	-13939	18441	16360	-2081	17337	23640	6303	20422	25880	5458	21320	41870	20550
	前週比 枚数増減 (枚)			-6382	5476	11858	-1104	7280	8384	3085	2240	-845	898	15990	15092
	前週比 枚数増減 (%)			-25.71%	50.31%	-85.07%	-5.99%	44.50%	-402.88%	17.79%	9.48%	-13.41%	4.40%	61.79%	276.51%
CHF	13347	4005	-9342	12589	5040	-7549	10409	4916	-5493	7258	3037	-4221	6618	4194	-2424
	前週比 枚数増減 (枚)			-758	1035	1793	-2180	-124	2056	-3151	-1879	1272	-640	1157	1797
	前週比 枚数増減 (%)			-5.68%	25.84%	-19.19%	-17.32%	-2.46%	-27.24%	-30.27%	-38.22%	-23.16%	-8.82%	38.10%	-42.57%
NZD	17953	1388	-16565	19215	1545	-17670	19303	1639	-17664	16511	2946	-13565	14475	4884	-9591
	前週比 枚数増減 (枚)			1262	157	-1105	88	94	6	-2792	1307	4099	-2036	1938	3974
	前週比 枚数増減 (%)			7.03%	11.31%	6.67%	0.46%	6.08%	-0.03%	-14.46%	79.74%	-23.21%	-12.33%	65.78%	-29.30%
MXN	40954	20074	-20880	34163	20917	-13246	20939	22148	1209	8251	25141	16890	10211	30837	20626
	前週比 枚数増減 (枚)			-6791	843	7634	-13224	1231	14455	-12688	2993	15681	1960	5696	3736
	前週比 枚数増減 (%)			-16.58%	4.20%	-36.56%	-38.71%	5.89%	-109.13%	-60.60%	13.51%	1297.02%	23.75%	22.66%	22.12%
Total	286960	137420	-149540	258490	186779	-71711	231453	224571	-6882	189405	264470	75065	177205	305360	128155
	前週比 枚数増減 (枚)			-28470	49359	77829	-27037	37792	64829	-42048	39899	81947	-12200	40890	53090
	前週比 枚数増減 (%)			-9.92%	35.92%	-52.05%	-10.46%	20.23%	-90.40%	-18.17%	17.77%	-1190.74%	-6.44%	15.46%	70.73%
Total (MXN除く)	246006	117346	-128660	224327	165862	-58465	210514	202423	-8091	181154	239329	58175	166994	274523	107529
	前週比 枚数増減 (枚)			-21679	48516	70195	-13813	36561	50374	-29360	36906	66266	-14160	35194	49354
	前週比 枚数増減 (%)			-8.8%	41.3%	-54.6%	-6.2%	22.0%	-86.2%	-13.9%	18.2%	-819.0%	-7.8%	14.7%	84.8%

直近5週 CFTC IMM主要7通貨の構成



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

**Code-097741
2011/09/23 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
2011/09/27	61166	18844	-42322	80010	37340	77590	40250	114930	98506	96434	-2072	194940	76.45	76.61
2011/09/20	63888	18271	-45617	82159	35079	82253	47174	117332	98967	100524	1557	199491	76.91	76.79
2011/09/13	53778	18823	-34955	72601	69951	101512	31561	171463	123729	120335	-3394	244064	77.53	77.50
2011/09/06	48125	15338	-32787	63463	47213	75362	28149	122575	95338	90700	-4638	186038	76.73	76.79
2011/08/30	54136	12951	-41185	67087	40060	84413	44353	124473	94196	97364	3168	191560	76.66	76.68
2011/08/23	60831	13692	-47139	74523	40500	89204	48704	129704	101331	102896	1565	204227	76.83	76.54
2011/08/16	59060	11712	-47348	70772	34111	88078	53967	122189	93171	99790	6619	192961	77.25	76.69
2011/08/09	53386	11237	-42149	64623	33208	83110	49902	116318	86594	94347	7753	180941	77.37	78.39
2011/08/02	78855	20022	-58833	98877	31542	96406	64864	127948	110397	116428	6031	226825	77.95	76.75
2011/07/26	72114	20812	-51302	92926	31950	86498	54548	118448	104064	107310	3246	211374	79.17	78.54
2011/07/19	63535	21380	-42155	84915	31874	78836	46962	110710	95409	100216	4807	195625	79.16	79.12
2011/07/12	52277	23989	-28288	76266	31775	59654	27879	91429	84052	83643	-409	167695	81.09	80.60
2011/07/05	34595	20268	-14327	54863	37001	43359	6358	80360	71596	63627	-7969	135223	81.04	80.83
2011/06/28	34319	20696	-13623	55015	37464	41037	3573	78501	71783	61733	-10050	133516	80.25	80.42
2011/06/21	47074	14480	-32594	61554	23172	55263	32091	78435	70246	69743	-503	139989	80.53	80.04
2011/06/14	38618	13850	-24768	52468	27559	47182	19623	74741	66177	61032	-5145	127209	80.12	80.30
2011/06/07	35883	18252	-17631	54135	40964	53425	12461	94389	76847	71677	-5170	148524	81.50	80.28
2011/05/31	24186	25834	1648	50020	44221	35534	-8687	79755	68407	61368	-7039	129775	82.01	80.80
2011/05/24	32188	24182	-8006	56370	41588	41871	283	83459	73776	66053	-7723	139829	81.43	81.71
2011/05/17	38016	22643	-15373	60659	40617	43409	2792	84026	78633	66052	-12581	144685	80.86	80.72
2011/05/10	36100	23046	-13054	59146	40579	41896	1317	82475	76679	64942	-11737	141621	80.97	80.63
2011/05/03	19779	38598	18819	58377	58959	27519	-31440	86478	78738	66117	-12621	144855	81.60	81.20
2011/04/26	14063	51060	36997	65123	76538	22612	-53926	99150	90601	73672	-16929	164273	82.57	81.88
2011/04/19	12935	65918	52983	78853	96035	21785	-74250	117820	108970	87703	-21267	196673	83.55	83.12
2011/04/12	14183	67060	52877	81243	95231	18248	-76983	113479	109414	85308	-24106	194722	85.17	84.75
2011/04/05	16516	59747	43231	76263	81153	19159	-61994	100312	97669	78906	-18763	176575	82.47	84.06

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