

JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE  
2011/05/31 ~ 2011/11/22

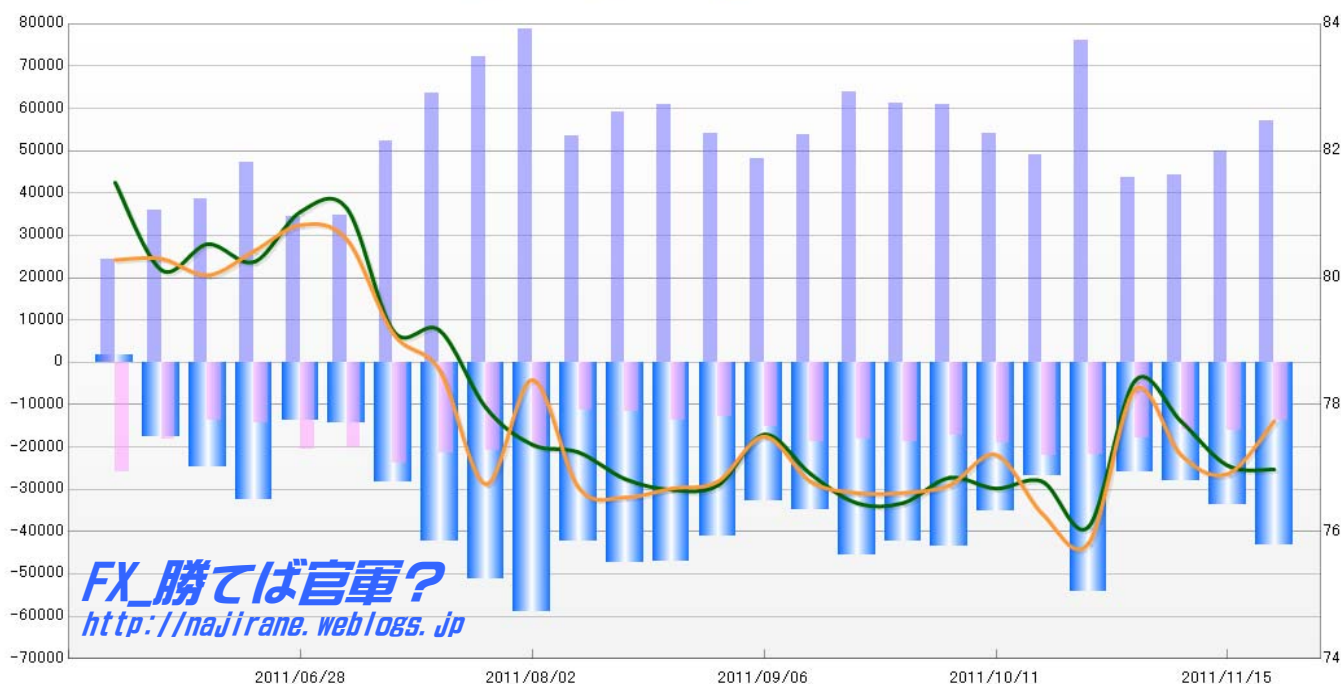
Code-097741

2011/11/25 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(%)		
2011/11/22	57018	7102	14.2%	13838	-2398	-14.8%	-43180	9500	28.2%	70856	4704	7.1%	76.98	77.74
2011/11/15	49916	5596	12.6%	16236	-7	0.0%	-33680	5603	20.0%	66152	5589	9.2%	77.04	76.91
2011/11/08	44320	649	1.5%	16243	-1524	-8.6%	-28077	2173	8.4%	60563	-875	-1.4%	77.73	77.20
2011/11/01	43671	-32328	-42.5%	17767	-3953	-18.2%	-25904	-28375	-52.3%	61438	-36281	-37.1%	78.38	78.24
2011/10/25	75999	26952	55.0%	21720	-420	-1.9%	-54279	27372	101.7%	97719	26532	37.3%	76.08	75.82
2011/10/18	49047	-5143	-9.5%	22140	3069	16.1%	-26907	-8212	-23.4%	71187	-2074	-2.8%	76.79	76.28
2011/10/11	54190	-6677	-11.0%	19071	1666	9.6%	-35119	-8343	-19.2%	73261	-5011	-6.4%	76.68	77.21
2011/10/04	60867	-299	-0.5%	17405	-1439	-7.6%	-43462	1140	2.7%	78272	-1738	-2.2%	76.85	76.73
2011/09/27	61166	-2722	-4.3%	18844	573	3.1%	-42322	-3295	-7.2%	80010	-2149	-2.6%	76.74	77.02
2011/09/20	63888	10110	18.8%	18271	-552	-2.9%	-45617	10662	30.5%	82159	9558	13.2%	76.45	76.61
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			25834			1648			50020			81.50	80.28

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  
2011/05/31 ~ 2011/11/22

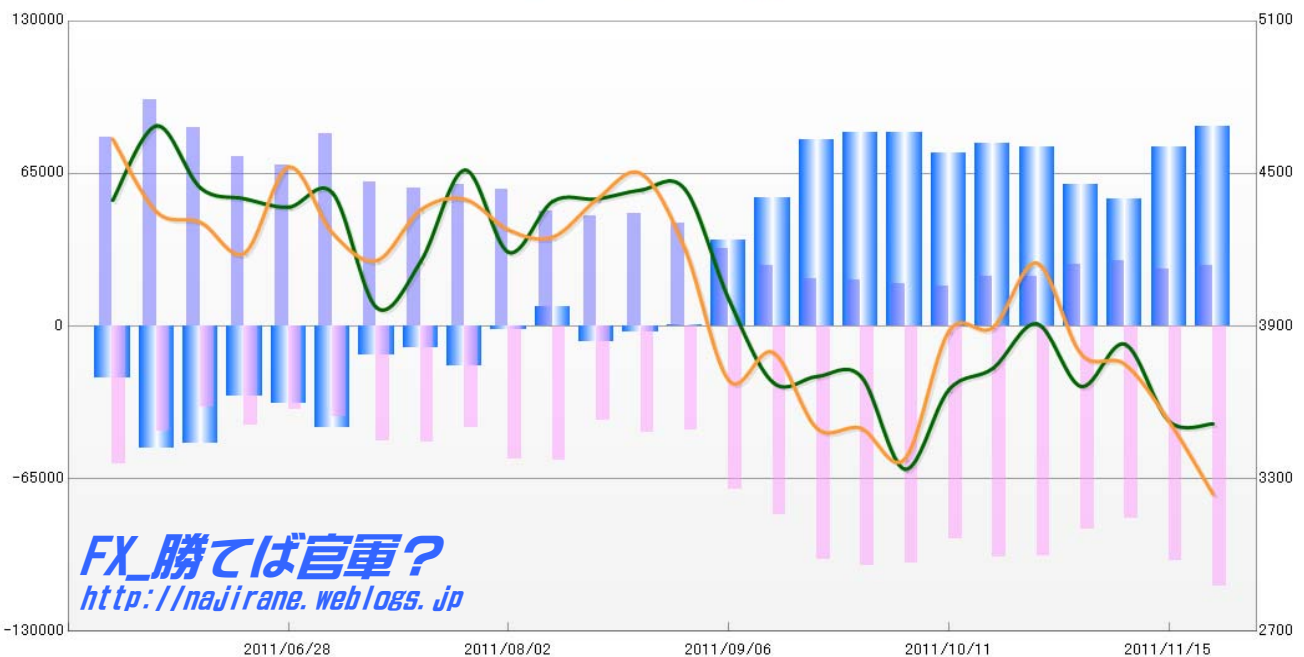
Code-099741

2011/11/25 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			
2011/11/22	25943	1895	7.9%	1E+05	10816	10.8%	85068	8921	11.7%	136954	12711	10.2%	1.3516	1.3239
2011/11/15	24048	-3895	-13.9%	1E+05	17995	21.9%	76147	21890	40.3%	124243	14100	12.8%	1.3526	1.3525
2011/11/08	27943	1632	6.2%	82200	-4171	-4.8%	54257	-5803	-9.7%	110143	-2539	-2.3%	1.3829	1.3750
2011/11/01	26311	4988	23.4%	86371	-11464	-11.7%	60060	-16452	-21.5%	112682	-6476	-5.4%	1.3663	1.3791
2011/10/25	21323	346	1.6%	97835	-862	-0.9%	76512	-1208	-1.6%	119158	-516	-0.4%	1.3909	1.4148
2011/10/18	20977	3937	23.1%	98697	7862	8.7%	77720	3925	5.3%	119674	11799	10.9%	1.3734	1.3895
2011/10/11	17040	-1064	-5.9%	90835	-9966	-9.9%	73795	-8902	-10.8%	107875	-11030	-9.3%	1.3650	1.3880
2011/10/04	18104	-1601	-8.1%	1E+05	-1377	-1.3%	82697	224	0.3%	118905	-2978	-2.4%	1.3337	1.3378
2011/09/27	19705	-215	-1.1%	1E+05	2798	2.8%	82473	3013	3.8%	121883	2583	2.2%	1.3586	1.3389
2011/09/20	19920	-5784	-22.5%	99380	19217	24.0%	79460	25001	45.9%	119300	13433	12.7%	1.3702	1.3498
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			58524			-21970			139018			1.4395	1.4636

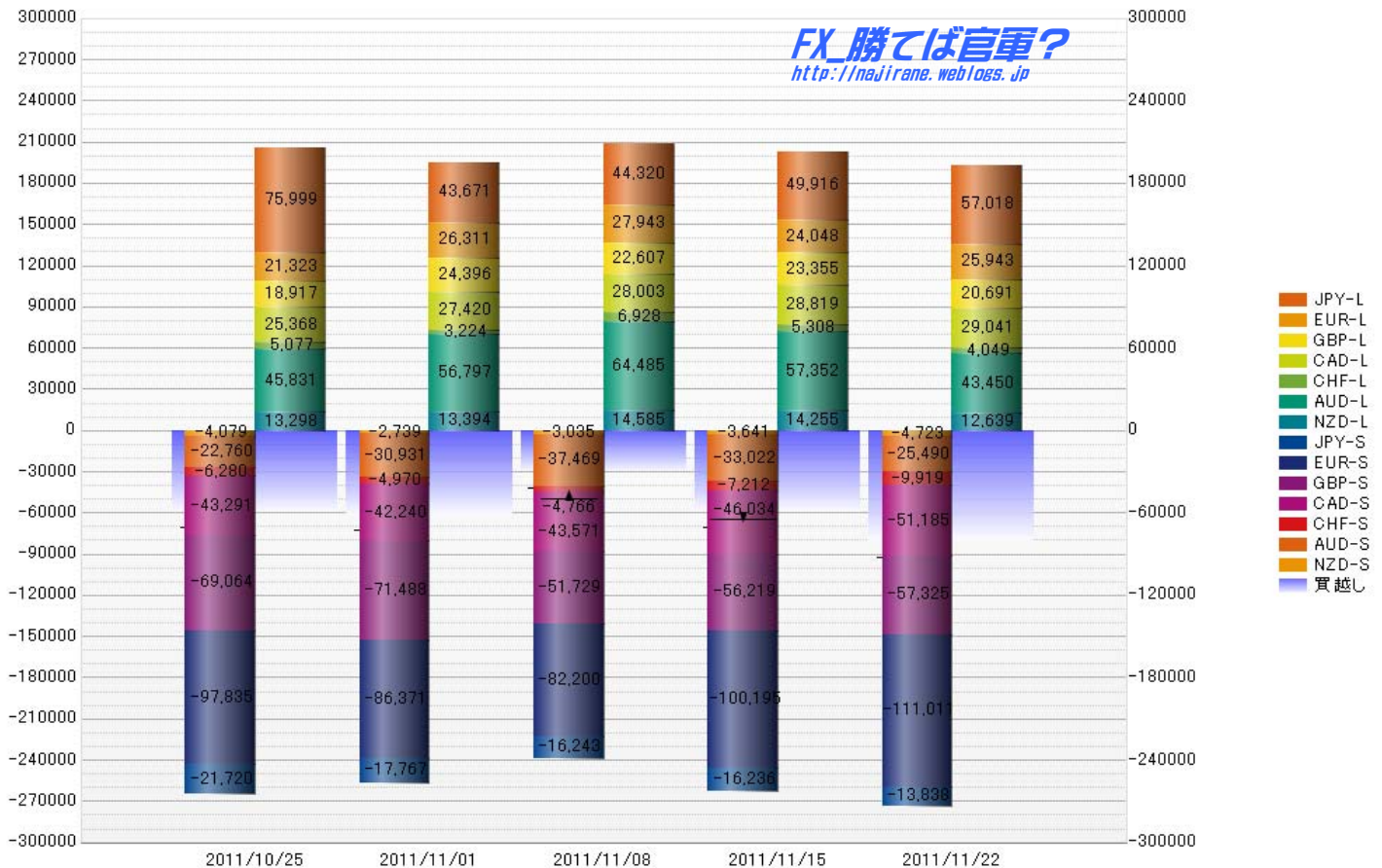
EURO FX - CHICAGO MERCANTILE EXCHANGE  
FUTURES ONLY POSITIONS

— 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)



	2011/10/25			2011/11/01			2011/11/08			2011/11/15			2011/11/22		
	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	75999	21720	-54279	43671	17767	-25904	44320	16243	-28077	49916	16236	-33680	57018	13838	-43180
	前週比 枚数増減 (枚)			-32328	-3953	28375	649	-1524	-2173	5596	-7	-5603	7102	-2398	-9500
	前週比 枚数増減 (%)			-42.54%	-18.20%	-52.28%	1.49%	-8.58%	8.39%	12.63%	-0.04%	19.96%	14.23%	-14.77%	28.21%
EUR	21323	97835	76512	26311	86371	60060	27943	82200	54257	24048	100195	76147	25943	111011	85068
	前週比 枚数増減 (枚)			4988	-11464	-16452	1632	-4171	-5803	-3895	17995	21890	1895	10816	8921
	前週比 枚数増減 (%)			23.39%	-11.72%	-21.50%	6.20%	-4.83%	-9.66%	-13.94%	21.89%	40.35%	7.88%	10.79%	11.72%
GBP	18917	69064	50147	24396	71488	47092	22607	51729	29122	23355	56219	32864	20691	57325	36634
	前週比 枚数増減 (枚)			5479	2424	-3055	-1789	-19759	-17970	748	4490	3742	-2664	1106	3770
	前週比 枚数増減 (%)			28.96%	3.51%	-6.09%	-7.33%	-27.64%	-38.16%	3.31%	8.68%	12.85%	-11.41%	1.97%	11.47%
AUD	45831	22760	-23071	56797	30931	-25866	64485	37469	-27016	57352	33022	-24330	43450	25490	-17960
	前週比 枚数増減 (枚)			10966	8171	-2795	7688	6538	-1150	-7133	-4447	2686	-13902	-7532	6370
	前週比 枚数増減 (%)			23.93%	35.90%	12.11%	13.54%	21.14%	4.45%	-11.06%	-11.87%	-9.94%	-24.24%	-22.81%	-26.18%
CAD	25368	43291	17923	27420	42240	14820	28003	43571	15568	28819	46034	17215	29041	51185	22144
	前週比 枚数増減 (枚)			2052	-1051	-3103	583	1331	748	816	2463	1647	222	5151	4929
	前週比 枚数増減 (%)			8.09%	-2.43%	-17.31%	2.13%	3.15%	5.05%	2.91%	5.65%	10.58%	0.77%	11.19%	28.63%
CHF	5077	6280	1203	3224	4970	1746	6928	4766	-2162	5308	7212	1904	4049	9919	5870
	前週比 枚数増減 (枚)			-1853	-1310	543	3704	-204	-3908	-1620	2446	4066	-1259	2707	3966
	前週比 枚数増減 (%)			-36.50%	-20.86%	45.14%	114.89%	-4.10%	-223.83%	-23.38%	51.32%	-188.07%	-23.72%	37.53%	208.30%
NZD	13298	4079	-9219	13394	2739	-10655	14585	3035	-11550	14255	3641	-10614	12639	4723	-7916
	前週比 枚数増減 (枚)			96	-1340	-1436	1191	296	-895	-330	606	936	-1616	1082	2698
	前週比 枚数増減 (%)			0.72%	-32.85%	-15.58%	8.89%	10.81%	8.40%	-2.26%	19.97%	-8.10%	-11.34%	29.72%	-25.42%
MXN	10160	37215	27055	10195	36783	26588	13087	31154	18067	17858	32879	15021	6166	37748	31582
	前週比 枚数増減 (枚)			35	-432	-467	2892	-5629	-8521	4771	1725	-3046	-11692	4869	16561
	前週比 枚数増減 (%)			0.34%	-1.16%	-1.73%	28.37%	-15.30%	-32.05%	36.46%	5.54%	-16.86%	-65.47%	14.81%	110.25%
Total All 8	215973	302244	86271	205408	293289	87881	221958	270167	48209	220911	295438	74527	198997	311239	112242
	前週比 枚数増減 (枚)			-10565	-8955	1610	16550	-23122	-39672	-1047	25271	26318	-21914	15801	37715
	前週比 枚数増減 (%)			-4.89%	-2.96%	1.87%	8.06%	-7.88%	-45.14%	-0.47%	9.35%	54.59%	-9.92%	5.35%	50.61%
Total 7 (MXN除く)	205813	265029	59216	195213	256506	61293	208871	239013	30142	203053	262559	59506	192831	273491	80660
	前週比 枚数増減 (枚)			-10600	-8523	2077	13658	-17493	-31151	-5818	23546	29364	-10222	10932	21154
	前週比 枚数増減 (%)			-5.2%	-3.2%	3.5%	7.0%	-6.8%	-50.8%	-2.8%	9.9%	97.4%	-5.0%	4.2%	35.5%

### 直近5週 CFTC IMM主要7通貨の構成



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

**Code-097741  
2011/11/25 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
2011/11/22	57018	13838	-43180	70856	71333	111966	40633	183299	128351	125804	-2547	254155	76.98	77.74
2011/11/15	49916	16236	-33680	66152	71117	100819	29702	171936	121033	117055	-3978	238088	77.04	76.91
2011/11/08	44320	16243	-28077	60563	70785	95839	25054	166624	115105	112082	-3023	227187	77.73	77.20
2011/11/01	43671	17767	-25904	61438	68980	93739	24759	162719	112651	111506	-1145	224157	78.38	78.24
2011/10/25	75999	21720	-54279	97719	56542	114802	58260	171344	132541	136522	3981	269063	76.08	75.82
2011/10/18	49047	22140	-26907	71187	78263	100223	21960	178486	127310	122363	-4947	249673	76.79	76.28
2011/10/11	54190	19071	-35119	73261	73150	105272	32122	178422	127340	124343	-2997	251683	76.68	77.21
2011/10/04	60867	17405	-43462	78272	46805	86267	39462	133072	107672	103672	-4000	211344	76.85	76.73
2011/09/27	61166	18844	-42322	80010	37340	77590	40250	114930	98506	96434	-2072	194940	76.74	77.02
2011/09/20	63888	18271	-45617	82159	35079	82253	47174	117332	98967	100524	1557	199491	76.45	76.61
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

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FUTURES ONLY POSITIONS Code-097741**

