

JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE  
2011/07/12 ~ 2012/01/03

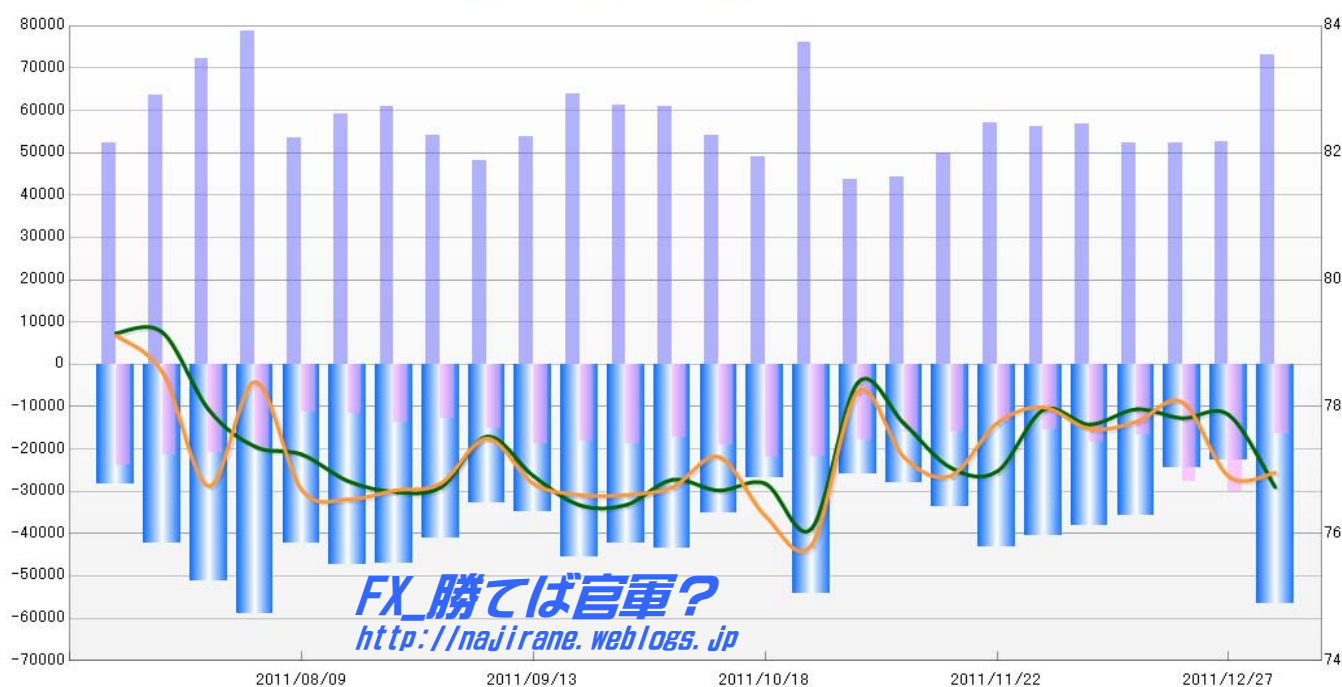
Code-097741

2012/01/06 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(%)		
2012/01/03	72986	20295	38.5%	16505	-13601	-45.2%	-56481	33896	150.1%	89491	6694	8.1%	76.73	76.96
2011/12/27	52691	543	1.0%	30106	2434	8.8%	-22585	-1891	-7.7%	82797	2977	3.7%	77.87	76.90
2011/12/20	52148	-101	-0.2%	27672	11023	66.2%	-24476	-11124	-31.2%	79820	10922	15.9%	77.82	78.07
2011/12/13	52249	-4568	-8.0%	16649	-1897	-10.2%	-35600	-2671	-7.0%	68898	-6465	-8.6%	77.96	77.76
2011/12/06	56817	655	1.2%	18546	2931	18.8%	-38271	-2276	-5.6%	75363	3586	5.0%	77.72	77.65
2011/11/29	56162	-856	-1.5%	15615	1777	12.8%	-40547	-2633	-6.1%	71777	921	1.3%	77.95	77.99
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			23989			-28288			76266			79.16	79.12

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)



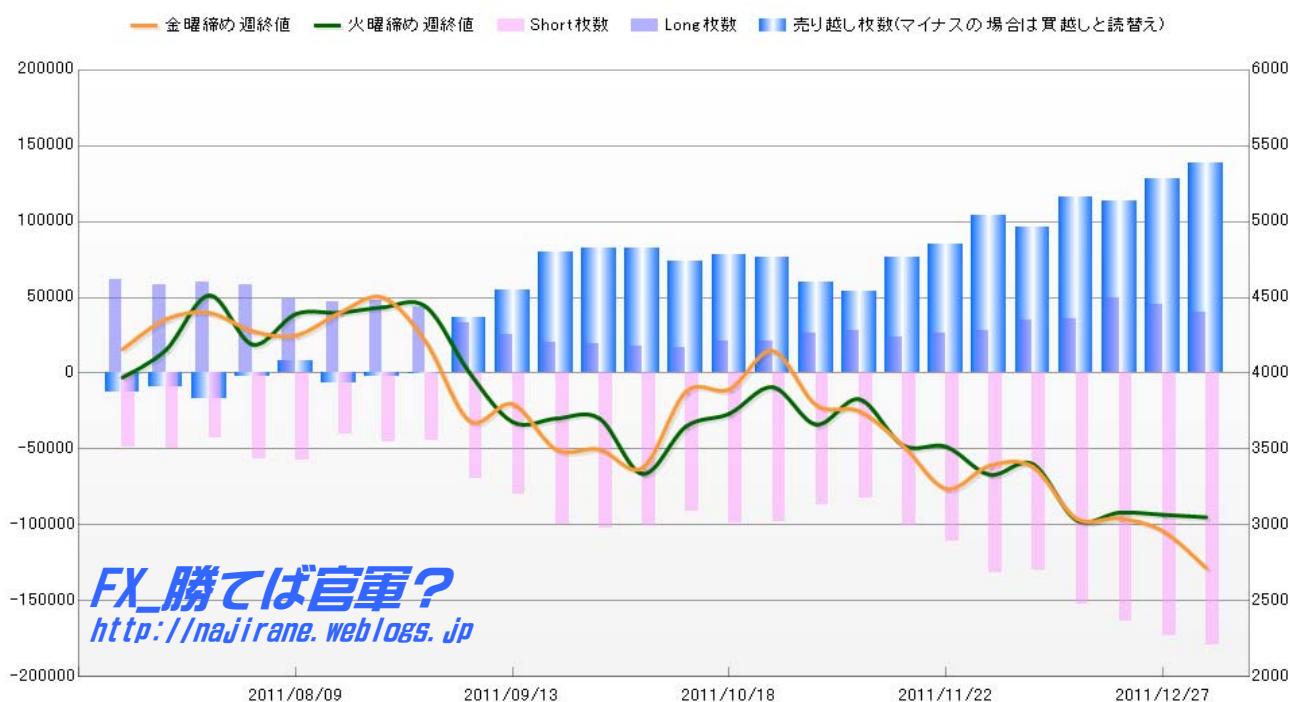
EURO FX - CHICAGO MERCANTILE EXCHANGE  
2011/07/12 ~ 2012/01/03

Code-099741

2012/01/06 NYクローズ時公表値

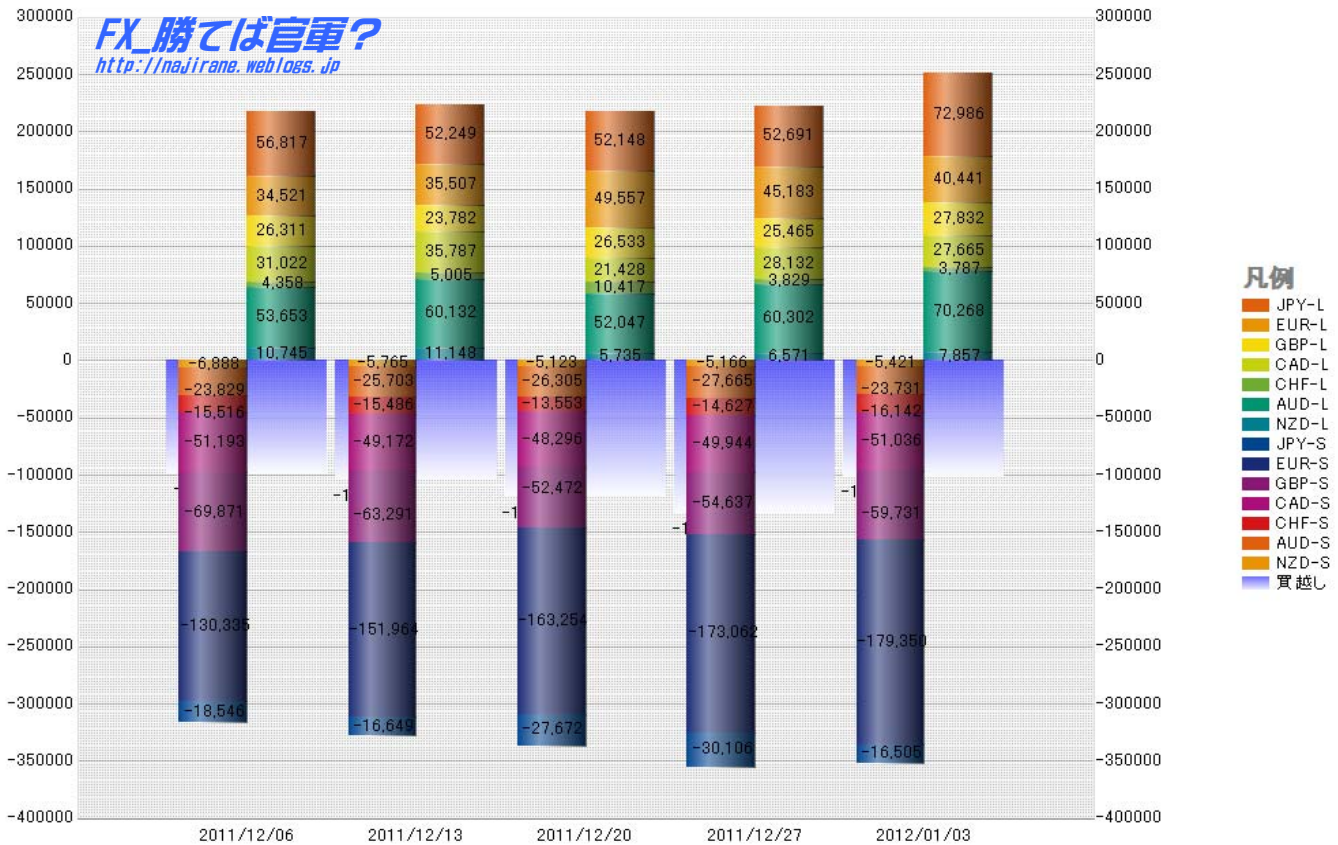
Report_Date	Non Commercial Positions											火曜日 引け値	金曜日 引け値	
	Long	増減		Short	増減		売り越し	増減		売買計	増減			
2012/01/03	40441	-4742	-10.5%	179350	6288	3.6%	138909	11030	8.6%	219791	1546	0.7%	1.3051	1.2717
2011/12/27	45183	-4374	-8.8%	173062	9808	6.0%	127879	14182	12.5%	218245	5434	2.6%	1.3068	1.2960
2011/12/20	49557	14050	39.6%	163254	11290	7.4%	113697	-2760	-2.4%	212811	25340	13.5%	1.3082	1.3043
2011/12/13	35507	986	2.9%	151964	21629	16.6%	116457	20643	21.5%	187471	22615	13.7%	1.3034	1.3043
2011/12/06	34521	6901	25.0%	130335	-1587	-1.2%	95814	-8488	-8.1%	164856	5314	3.3%	1.3402	1.3384
2011/11/29	27620	1677	6.5%	131922	20911	18.8%	104302	19234	22.6%	159542	22588	16.5%	1.3332	1.3391
2011/11/22	25943	1895	7.9%	111011	10816	10.8%	85068	8921	11.7%	136954	12711	10.2%	1.3516	1.3239
2011/11/15	24048	-3895	-13.9%	100195	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%	100801	-1377	-1.3%	82697	224	0.3%	118905	-2978	-2.4%	1.3337	1.3378
2011/09/27	19705	-215	-1.1%	102178	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			48976			-12416			110368			1.3972	1.4158

EURO FX - CHICAGO MERCANTILE EXCHANGE  
FUTURES ONLY POSITIONS



	2011/12/06			2011/12/13			2011/12/20			2011/12/27			2012/01/03		
	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	56817	18546	-38271	52249	16649	-35600	52148	27672	-24476	52691	30106	-22585	72986	16505	-56481
	前週比 枚数増減 (枚)			-4568	-1897	2671	-101	11023	11124	543	2434	1891	20295	-13601	-33896
	前週比 枚数増減 (%)			-8.04%	-10.23%	-6.98%	-0.19%	66.21%	-31.25%	1.04%	8.80%	-7.73%	38.52%	-45.18%	150.08%
EUR	34521	130335	95814	35507	151964	116457	49557	163254	113697	45183	173062	127879	40441	179350	138909
	前週比 枚数増減 (枚)			986	21629	20643	14050	11290	-2760	-4374	9808	14182	-4742	6288	11030
	前週比 枚数増減 (%)			2.86%	16.59%	21.54%	39.57%	7.43%	-2.37%	-8.83%	6.01%	12.47%	-10.50%	3.63%	8.63%
GBP	26311	69871	43560	23782	63291	39509	26533	52472	25939	25465	54637	29172	27832	59731	31899
	前週比 枚数増減 (枚)			-2529	-6580	-4051	2751	-10819	-13570	-1068	2165	3233	2367	5094	2727
	前週比 枚数増減 (%)			-9.61%	-9.42%	-9.30%	11.57%	-17.09%	-34.35%	-4.03%	4.13%	12.46%	9.30%	9.32%	9.35%
AUD	53653	23829	-29824	60132	25703	-34429	52047	26305	-25742	60302	27665	-32637	70268	23731	-46537
	前週比 枚数増減 (枚)			6479	1874	-4605	-8085	602	8687	8255	1360	-6895	9966	-3934	-13900
	前週比 枚数増減 (%)			12.08%	7.86%	15.44%	-13.45%	2.34%	-25.23%	15.86%	5.17%	26.79%	16.53%	-14.22%	42.59%
CAD	31022	51193	20171	35787	49172	13385	21428	48296	26868	28132	49944	21812	27665	51036	23371
	前週比 枚数増減 (枚)			4765	-2021	-6786	-14359	-876	13483	6704	1648	-5056	-467	1092	1559
	前週比 枚数増減 (%)			15.36%	-3.95%	-33.64%	-40.12%	-1.78%	100.73%	31.29%	3.41%	-18.82%	-1.66%	2.19%	7.15%
CHF	4358	15516	11158	5005	15486	10481	10417	13553	3136	3829	14627	10798	3787	16142	12355
	前週比 枚数増減 (枚)			647	-30	-677	5412	-1933	-7345	-6588	1074	7662	-42	1515	1557
	前週比 枚数増減 (%)			14.85%	-0.19%	-6.07%	108.13%	-12.48%	-70.08%	-63.24%	7.92%	244.32%	-1.10%	10.36%	14.42%
NZD	10745	6888	-3857	11148	5765	-5383	5735	5123	-612	6571	5166	-1405	7857	5421	-2436
	前週比 枚数増減 (枚)			403	-1123	-1526	-5413	-642	4771	836	43	-793	1286	255	-1031
	前週比 枚数増減 (%)			3.75%	-16.30%	39.56%	-48.56%	-11.14%	-88.63%	14.58%	0.84%	129.58%	19.57%	4.94%	73.38%
MXN	18219	39081	20862	17609	40503	22894	20177	38979	18802	18228	43913	25685	22073	47902	25829
	前週比 枚数増減 (枚)			-610	1422	2032	2568	-1524	-4092	-1949	4934	6883	3845	3989	144
	前週比 枚数増減 (%)			-3.35%	3.64%	9.74%	14.58%	-3.76%	-17.87%	-9.66%	12.66%	36.61%	21.09%	9.08%	0.56%
Total All 8	235646	355259	119613	241219	368533	127314	238042	375654	137612	240401	399120	158719	272909	399818	126909
	前週比 枚数増減 (枚)			5573	13274	7701	-3177	7121	10298	2359	23466	21107	32508	698	-31810
	前週比 枚数増減 (%)			2.36%	3.74%	6.44%	-1.32%	1.93%	8.09%	0.99%	6.25%	15.34%	13.52%	0.17%	-20.04%
Total 7 (MXN除く)	217427	316178	98751	223610	328030	104420	217865	336675	118810	222173	355207	133034	250836	351916	101080
	前週比 枚数増減 (枚)			6183	11852	5669	-5745	8645	14390	4308	18532	14224	28663	-3291	-31954
	前週比 枚数増減 (%)			2.8%	3.7%	5.7%	-2.6%	2.6%	13.8%	2.0%	5.5%	12.0%	12.9%	-0.9%	-24.0%

### 直近5週 CFTC IMM主要7通貨の構成



JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE  
FUTURES ONLY POSITIONS

Code-097741  
2012/01/06 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
2012/01/03	72986	16505	-56481	89491	64329	115986	51657	180315	137315	132491	-4824	269806	76.73	76.96
2011/12/27	52691	30106	-22585	82797	64648	76831	12183	141479	117339	106937	-10402	224276	77.87	76.90
2011/12/20	52148	27672	-24476	79820	62663	79993	17330	142656	114811	107665	-7146	222476	77.82	78.07
2011/12/13	52249	16649	-35600	68898	127716	154671	26955	282387	179965	171320	-8645	351285	77.96	77.76
2011/12/06	56817	18546	-38271	75363	102825	135080	32255	237905	159642	153626	-6016	313268	77.72	77.65
2011/11/29	56162	15615	-40547	71777	90534	125881	35347	216415	146696	141496	-5200	288192	77.95	77.99
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

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