

JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE
2011/09/20 ~ 2012/03/13

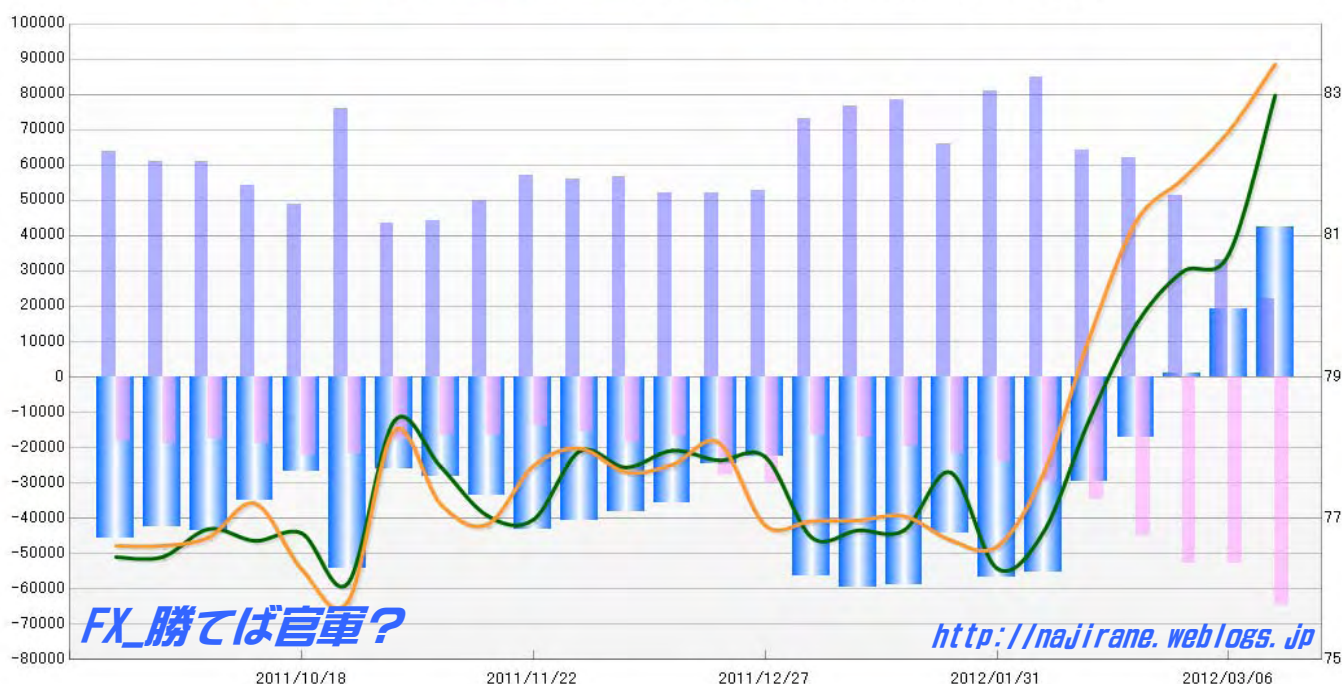
Code=097741

2012/03/16 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(%)		
2012/03/13	22249	-11032	-33.1%	64629	11990	22.8%	42380	23022	118.9%	86878	958	1.1%	82.99	83.43
2012/03/06	33281	-18277	-35.4%	52639	-122	-0.2%	19358	18155	1509.1%	85920	-18399	-17.6%	80.74	82.48
2012/02/28	51558	-10504	-16.9%	52761	7956	17.8%	1203	-18460	-107.0%	104319	-2548	-2.4%	80.49	81.80
2012/02/21	62062	-2034	-3.2%	44805	10168	29.4%	-17257	-12202	-41.4%	106867	8134	8.2%	79.74	81.20
2012/02/14	64096	-20751	-24.5%	34637	4961	16.7%	-29459	-25712	-46.6%	98733	-15790	-13.8%	78.41	79.57
2012/02/07	84847	3793	4.7%	29676	5291	21.7%	-55171	-1498	-2.6%	114523	9084	8.6%	76.80	77.63
2012/01/31	81054	14860	22.4%	24385	2558	11.7%	-56669	12302	27.7%	105439	17418	19.8%	76.29	76.60
2012/01/24	66194	-12161	-15.5%	21827	2334	12.0%	-44367	-14495	-24.6%	88021	-9827	-10.0%	77.65	76.69
2012/01/17	78355	1684	2.2%	19493	2479	14.6%	-58862	-795	-1.3%	97848	4163	4.4%	76.83	77.03
2012/01/10	76671	3685	5.0%	17014	509	3.1%	-59657	3176	5.6%	93685	4194	4.7%	76.83	76.97
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			18271			-45617			82159			76.45	76.61

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)



FX_勝てば官軍?

<http://najirane.weblogs.jp>

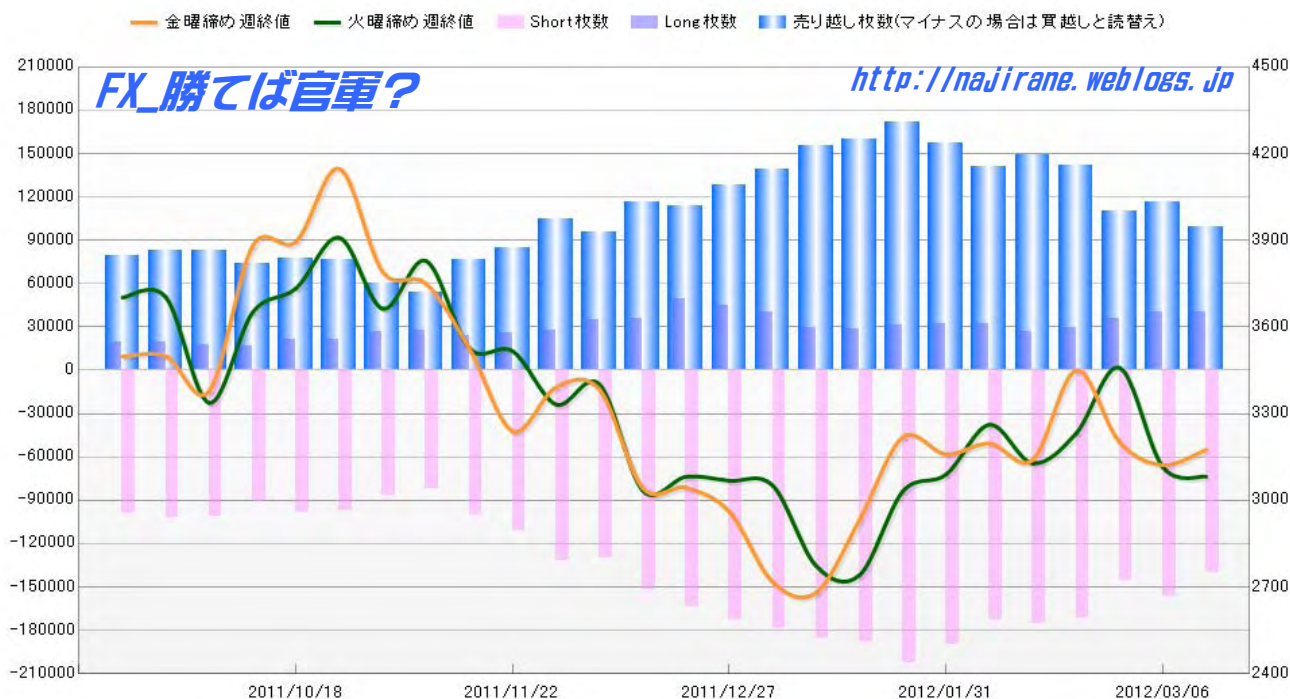
EURO FX - CHICAGO MERCANTILE EXCHANGE
2011/09/20 ~ 2012/03/13

Code-099741

2012/03/16 NYクローズ時公表値

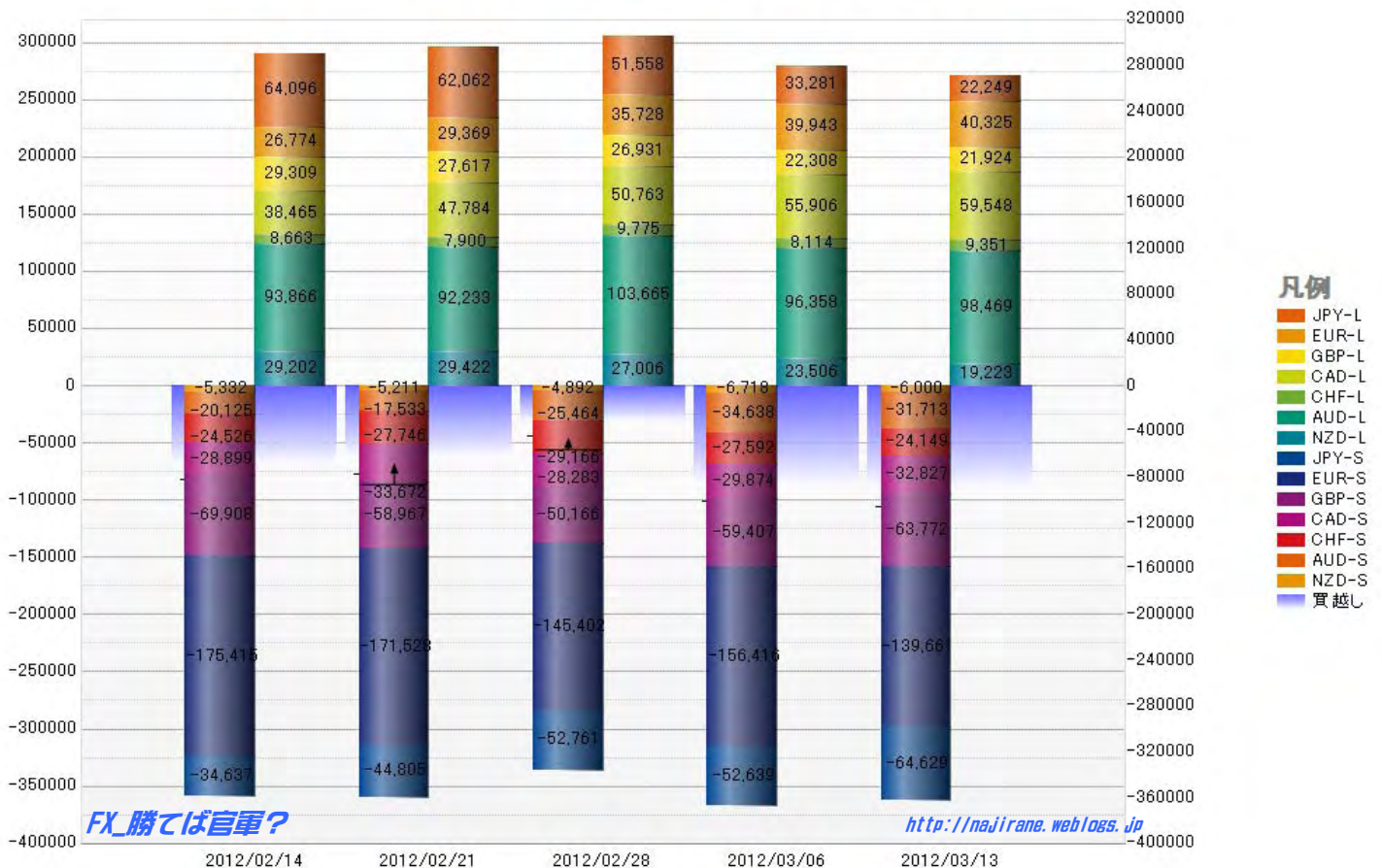
Report_Date	Non Commercial Positions										火曜日 引け値	金曜日 引け値		
	Long	増減		Short	増減		売り越し	増減		売買計			増減	
2012/03/13	40325	382	1.0%	139661	-16755	-10.7%	99336	-17137	-14.7%	179986	-16373	-8.3%	1.3082	1.3175
2012/03/06	39943	4215	11.8%	156416	11014	7.6%	116473	6799	6.2%	196359	15229	8.4%	1.3115	1.3122
2012/02/28	35728	6359	21.7%	145402	-26126	-15.2%	109674	-32485	-22.9%	181130	-19767	-9.8%	1.3459	1.3201
2012/02/21	29369	2595	9.7%	171528	-3887	-2.2%	142159	-6482	-4.4%	200897	-1292	-0.6%	1.3232	1.3450
2012/02/14	26774	-5354	-16.7%	175415	2694	1.6%	148641	8048	5.7%	202189	-2660	-1.3%	1.3128	1.3140
2012/02/07	32128	222	0.7%	172721	-16731	-8.8%	140593	-16953	-10.8%	204849	-16509	-7.5%	1.3262	1.3197
2012/01/31	31906	607	1.9%	189452	-13194	-6.5%	157546	-13801	-8.1%	221358	-12587	-5.4%	1.3090	1.3159
2012/01/24	31299	2903	10.2%	202646	14220	7.5%	171347	11317	7.1%	233945	17123	7.9%	1.3031	1.3218
2012/01/17	28396	-1374	-4.6%	188426	3461	1.9%	160030	4835	3.1%	216822	2087	1.0%	1.2741	1.2932
2012/01/10	29770	-10671	-26.4%	184965	5615	3.1%	155195	16286	11.7%	214735	-5056	-2.3%	1.2773	1.2680
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			99380			79460			119300			1.3702	1.3498

EURO FX - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS



	2012/02/14			2012/02/21			2012/02/28			2012/03/06			2012/03/13		
	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	64096	34637	-29459	62062	44805	-17257	51558	52761	1203	33281	52639	19358	22249	64629	42380
	前週比 枚数増減 (枚)			-2034	10168	12202	-10504	7956	18460	-18277	-122	18155	-11032	11990	23022
	前週比 枚数増減 (%)			-3.17%	29.36%	-41.42%	-16.93%	17.76%	-106.97%	-35.45%	-0.23%	1509.14%	-33.15%	22.78%	118.93%
EUR	26774	175415	148641	29369	171528	142159	35728	145402	109674	39943	156416	116473	40325	139661	99336
	前週比 枚数増減 (枚)			2595	-3887	-6482	6359	-26126	-32485	4215	11014	6799	382	-16755	-17137
	前週比 枚数増減 (%)			9.69%	-2.22%	-4.36%	21.65%	-15.23%	-22.85%	11.80%	7.57%	6.20%	0.96%	-10.71%	-14.71%
GBP	29309	69908	40599	27617	58967	31350	26931	50166	23235	22308	59407	37099	21924	63772	41848
	前週比 枚数増減 (枚)			-1692	-10941	-9249	-686	-8801	-8115	-4623	9241	13864	-384	4365	4749
	前週比 枚数増減 (%)			-5.77%	-15.65%	-22.78%	-2.48%	-14.93%	-25.89%	-17.17%	18.42%	59.67%	-1.72%	7.35%	12.80%
AUD	93866	20125	-73741	92233	17533	-74700	103665	25464	-78201	96358	34638	-61720	98469	31713	-66756
	前週比 枚数増減 (枚)			-1633	-2592	-959	11432	7931	-3501	-7307	9174	16481	2111	-2925	-5036
	前週比 枚数増減 (%)			-1.74%	-12.88%	-1.30%	12.39%	45.23%	4.69%	-7.05%	36.03%	-21.08%	2.19%	-8.44%	8.16%
CAD	38465	28899	-9566	47784	33672	-14112	50763	28283	-22480	55906	29874	-26032	59548	32827	-26721
	前週比 枚数増減 (枚)			9319	4773	-4546	2979	-5389	-8368	5143	1591	-3552	3642	2953	-689
	前週比 枚数増減 (%)			24.23%	16.52%	47.52%	6.23%	-16.00%	59.30%	10.13%	5.63%	15.80%	6.51%	9.88%	2.65%
CHF	8663	24526	15863	7900	27746	19846	9775	29166	19391	8114	27592	19478	9351	24149	14798
	前週比 枚数増減 (枚)			-763	3220	3983	1875	1420	-455	-1661	-1574	87	1237	-3443	-4680
	前週比 枚数増減 (%)			-8.81%	13.13%	25.11%	23.73%	5.12%	-2.29%	-16.99%	-5.40%	0.45%	15.25%	-12.48%	-24.03%
NZD	29202	5332	-23870	29422	5211	-24211	27006	4892	-22114	23506	6718	-16788	19223	6000	-13223
	前週比 枚数増減 (枚)			220	-121	-341	-2416	-319	2097	-3500	1826	5326	-4283	-718	3565
	前週比 枚数増減 (%)			0.75%	-2.27%	1.43%	-8.21%	-6.12%	-8.66%	-12.96%	37.33%	-24.08%	-18.22%	-10.69%	-21.24%
MXN	52461	11222	-41239	62775	13350	-49425	73810	13060	-60750	84514	18167	-66347	86449	7557	-78892
	前週比 枚数増減 (枚)			10314	2128	-8186	11035	-290	-11325	10704	5107	-5597	1935	-10610	-12545
	前週比 枚数増減 (%)			19.66%	18.96%	19.85%	17.58%	-2.17%	22.91%	14.50%	39.10%	9.21%	2.29%	-58.40%	18.91%
Total All 8	342836	370064	27228	359162	372812	13650	379236	349194	-30042	363930	385451	21521	357538	370308	12770
	前週比 枚数増減 (枚)			16326	2748	-13578	20074	-23618	-43692	-15306	36257	51563	-6392	-15143	-8751
	前週比 枚数増減 (%)			4.76%	0.74%	-49.87%	5.59%	-6.34%	-320.09%	-4.04%	10.38%	171.64%	-1.76%	-3.93%	-40.66%
Total 7 (MXN除く)	290375	358842	68467	296387	359462	63075	305426	336134	30708	279416	367284	87868	271089	362751	91662
	前週比 枚数増減 (枚)			6012	620	-5392	9039	-23328	-32367	-26010	31150	57160	-8327	-4533	3794
	前週比 枚数増減 (%)			2.1%	0.2%	-7.9%	3.0%	-6.5%	-51.3%	-8.5%	9.3%	186.1%	-3.0%	-1.2%	4.3%

直近5週 CFTC IMM主要7通貨の構成



JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS

Code-097741
2012/03/16 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
2012/03/13	22249	64629	42380	86878	156362	74440	-81922	230802	178611	139069	-39542	317680	82.99	83.43
2012/03/06	33281	52639	19358	85920	101188	50071	-51117	151259	134469	102710	-31759	237179	80.74	82.48
2012/02/28	51558	52761	1203	104319	83362	52335	-31027	135697	134920	105096	-29824	240016	80.49	81.80
2012/02/21	62062	44805	-17257	106867	72539	66143	-6396	138682	134601	110948	-23653	245549	79.74	81.20
2012/02/14	64096	34637	-29459	98733	69188	83587	14399	152775	133284	118224	-15060	251508	78.41	79.57
2012/02/07	84847	29676	-55171	114523	67345	117566	50221	184911	152192	147242	-4950	299434	76.80	77.63
2012/01/31	81054	24385	-56669	105439	65159	118220	53061	183379	146213	142605	-3608	288818	76.29	76.60
2012/01/24	66194	21827	-44367	88021	64774	100438	35664	165212	130968	122265	-8703	253233	77.65	76.69
2012/01/17	78355	19493	-58862	97848	64244	124129	59885	188373	142599	143622	1023	286221	76.83	77.03
2012/01/10	76671	17014	-59657	93685	63448	120176	56728	183624	140119	137190	-2929	277309	76.83	76.97
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

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