

JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE
2011/12/13 ~ 2012/06/05

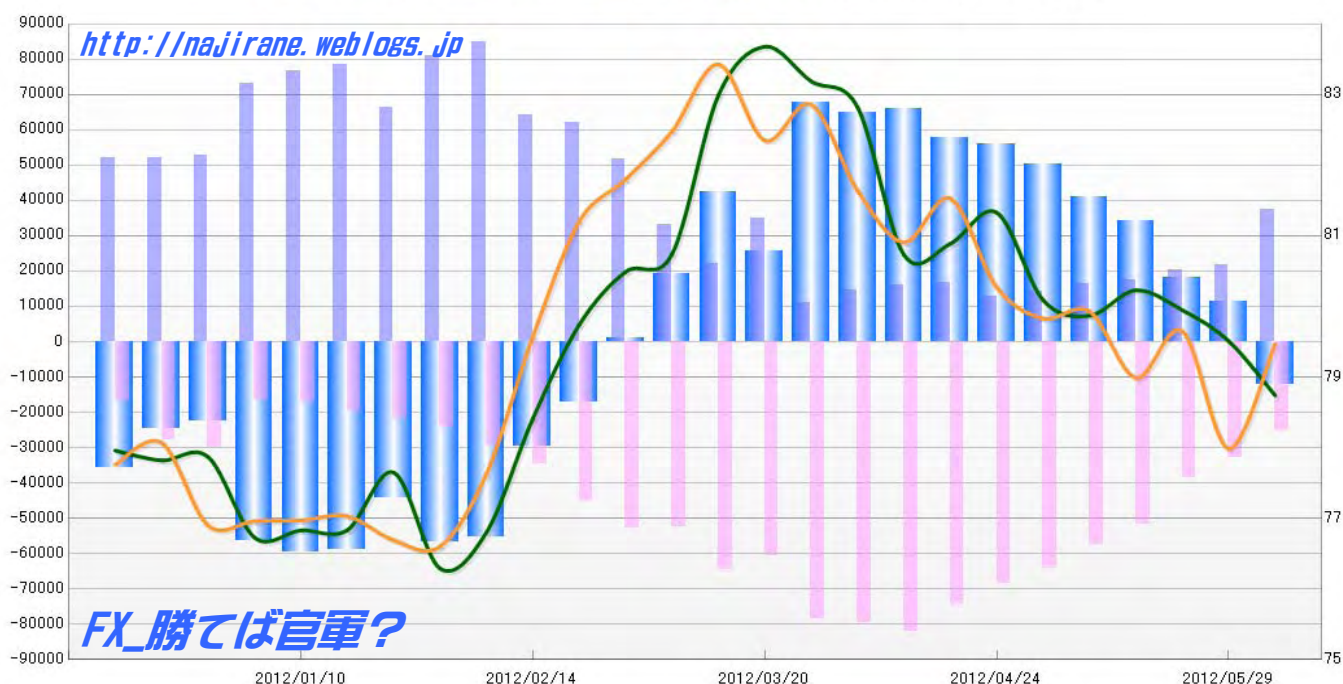
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2012/06/08 NYクローズ時公表値

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(%)		
2012/06/05	37376	15756	72.9%	25303	-7647	-23.2%	-12073	-23403	-206.6%	62679	8109	14.9%	78.74	79.47
2012/05/29	21620	1137	5.6%	32950	-5548	-14.4%	11330	-6685	-37.1%	54570	-4411	-7.5%	79.51	77.99
2012/05/22	20483	3028	17.3%	38498	-13272	-25.6%	18015	-16300	-47.5%	58981	-10244	-14.8%	79.95	79.65
2012/05/15	17455	1086	6.6%	51770	-5692	-9.9%	34315	-6778	-16.5%	69225	-4606	-6.2%	80.23	78.99
2012/05/08	16369	2259	16.0%	57462	-6821	-10.6%	41093	-9080	-18.1%	73831	-4562	-5.8%	79.87	79.93
2012/05/01	14110	1441	11.4%	64283	-4289	-6.3%	50173	-5730	-10.2%	78393	-2848	-3.5%	80.09	79.83
2012/04/24	12669	-4248	-25.1%	68572	-6148	-8.2%	55903	-1900	-3.3%	81241	-10396	-11.3%	81.33	80.27
2012/04/17	16917	820	5.1%	74720	-7461	-9.1%	57803	-8281	-12.5%	91637	-6641	-6.8%	80.89	81.53
2012/04/10	16097	1534	10.5%	82181	2510	3.2%	66084	976	1.5%	98278	4044	4.3%	80.73	80.91
2012/04/03	14563	3658	33.5%	79671	1144	1.5%	65108	-2514	-3.7%	94234	4802	5.4%	82.82	81.64
2012/03/27	10905	-24018	-68.8%	78527	17783	29.3%	67622	41801	161.9%	89432	-6235	-6.5%	83.19	82.86
2012/03/20	34923	12674	57.0%	60744	-3885	-6.0%	25821	-16559	-39.1%	95667	8789	10.1%	83.68	82.35
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			16649			-35600			68898			77.96	77.76

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)



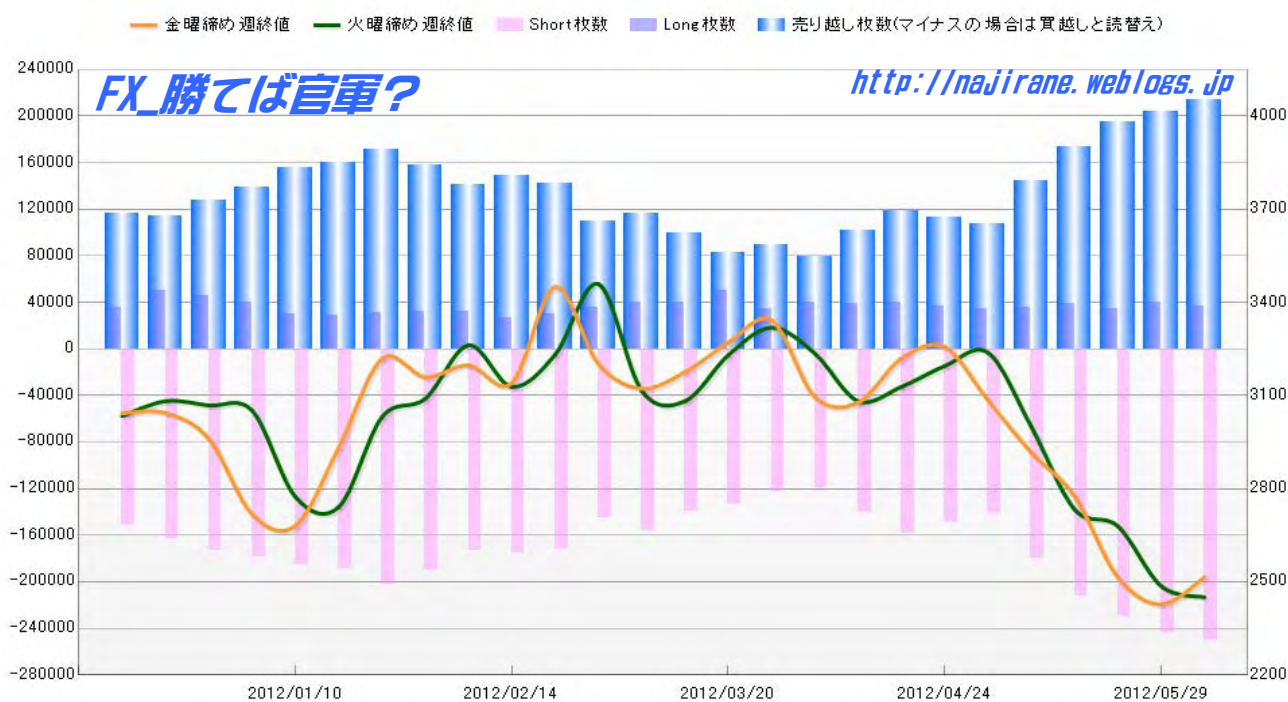
EURO FX - CHICAGO MERCANTILE EXCHANGE
2011/12/13 ~ 2012/06/05

Code-099741

2012/06/08 NYクローズ時公表値

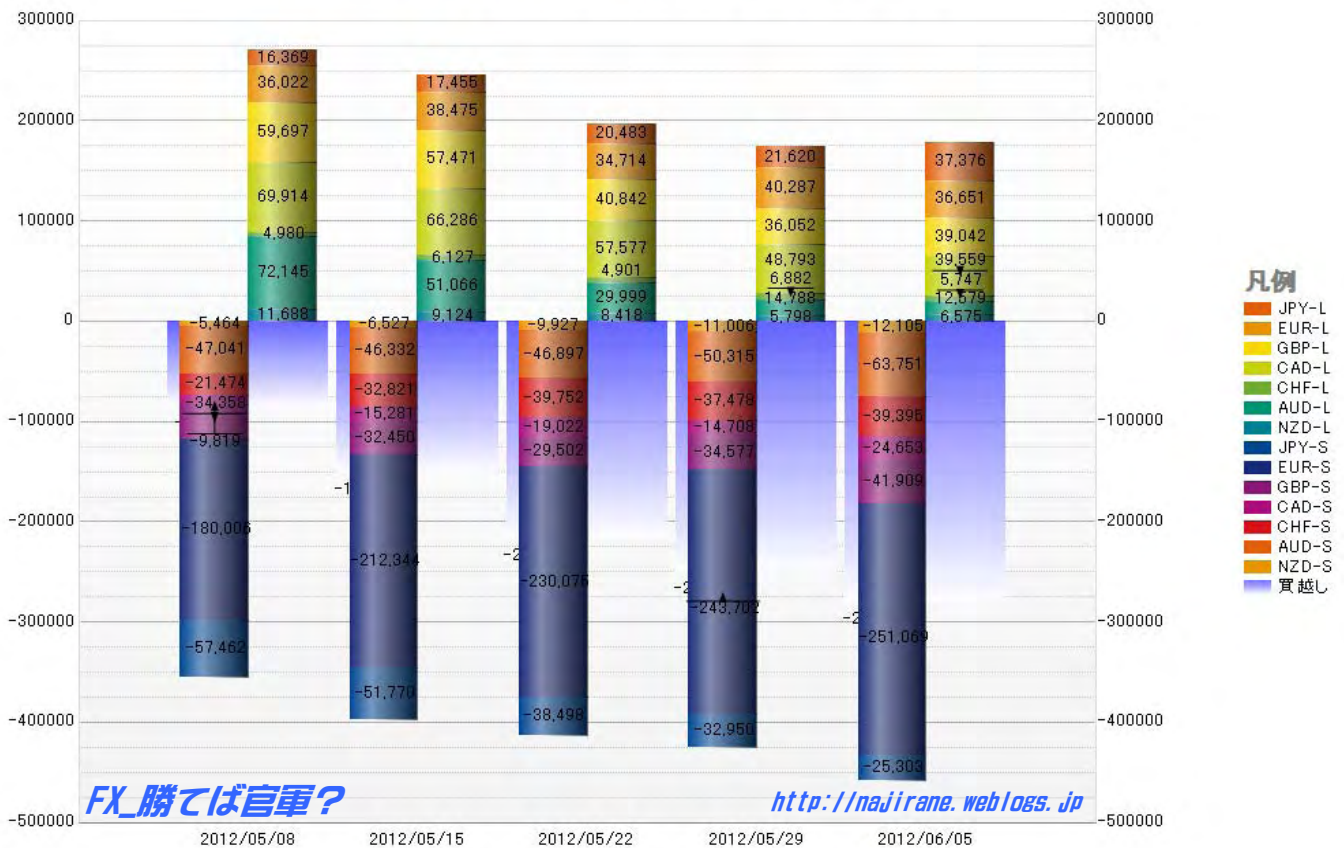
Report_Date	Non Commercial Positions										火曜日 引け値	金曜日 引け値		
	Long	増減		Short	増減		売り越し	増減		売買計			増減	
2012/06/05	36651	-3636	-9.0%	251069	7367	3.0%	214418	11003	5.4%	287720	3731	1.3%	1.2450	1.2514
2012/05/29	40287	5573	16.1%	243702	13627	5.9%	203415	8054	4.1%	283989	19200	7.3%	1.2486	1.2427
2012/05/22	34714	-3761	-9.8%	230075	17731	8.4%	195361	21492	12.4%	264789	13970	5.6%	1.2679	1.2514
2012/05/15	38475	2453	6.8%	212344	32338	18.0%	173869	29885	20.8%	250819	34791	16.1%	1.2733	1.2775
2012/05/08	36022	1065	3.0%	180006	38059	26.8%	143984	36994	34.6%	216028	39124	22.1%	1.2999	1.2916
2012/05/01	34957	-1332	-3.7%	141947	-7709	-5.2%	106990	-6377	-5.6%	176904	-9041	-4.9%	1.3238	1.3084
2012/04/24	36289	-4021	-10.0%	149656	-8779	-5.5%	113367	-4758	-4.0%	185945	-12800	-6.4%	1.3195	1.3256
2012/04/17	40310	1057	2.7%	158435	17818	12.7%	118125	16761	16.5%	198745	18875	10.5%	1.3128	1.3219
2012/04/10	39253	-582	-1.5%	140617	21302	17.9%	101364	21884	27.5%	179870	20720	13.0%	1.3082	1.3077
2012/04/03	39835	5802	17.0%	119315	-3847	-3.1%	79480	-9649	-10.8%	159150	1955	1.2%	1.3235	1.3095
2012/03/27	34033	-16383	-32.5%	123162	-10208	-7.7%	89129	6175	7.4%	157195	-26591	-14.5%	1.3319	1.3342
2012/03/20	50416	10091	25.0%	133370	-6291	-4.5%	82954	-16382	-16.5%	183786	3800	2.1%	1.3230	1.3270
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			151964			116457			187471			1.3034	1.3043

EURO FX - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS



	2012/05/08			2012/05/15			2012/05/22			2012/05/29			2012/06/05		
	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	16369	57462	41093	17455	51770	34315	20483	38498	18015	21620	32950	11330	37376	25303	-12073
	前週比 枚数増減 (枚)			1086	-5692	-6778	3028	-13272	-16300	1137	-5548	-6685	15756	-7647	-23403
	前週比 枚数増減 (%)			6.63%	-9.91%	-16.49%	17.35%	-25.64%	-47.50%	5.55%	-14.41%	-37.11%	72.88%	-23.21%	-206.56%
EUR	36022	180006	143984	38475	212344	173869	34714	230075	195361	40287	243702	203415	36651	251069	214418
	前週比 枚数増減 (枚)			2453	32338	29885	-3761	17731	21492	5573	13627	8054	-3636	7367	11003
	前週比 枚数増減 (%)			6.81%	17.96%	20.76%	-9.78%	8.35%	12.36%	16.05%	5.92%	4.12%	-9.03%	3.02%	5.41%
GBP	59697	34358	-25339	57471	32450	-25021	40842	29502	-11340	36052	34577	-1475	39042	41909	2867
	前週比 枚数増減 (枚)			-2226	-1908	318	-16629	-2948	13681	-4790	5075	9865	2990	7332	4342
	前週比 枚数増減 (%)			-3.73%	-5.55%	-1.25%	-28.93%	-9.08%	-54.68%	-11.73%	17.20%	-86.99%	8.29%	21.20%	-294.37%
AUD	72145	47041	-25104	51066	46332	-4734	29999	46897	16898	14788	50315	35527	12579	63751	51172
	前週比 枚数増減 (枚)			-21079	-709	20370	-21067	565	21632	-15211	3418	18629	-2209	13436	15645
	前週比 枚数増減 (%)			-29.22%	-1.51%	-81.14%	-41.25%	1.22%	-456.95%	-50.71%	7.29%	110.24%	-14.94%	26.70%	44.04%
CAD	69914	9819	-60095	66286	15281	-51005	57577	19022	-38555	48793	14708	-34085	39559	24653	-14906
	前週比 枚数増減 (枚)			-3628	5462	9090	-8709	3741	12450	-8784	-4314	4470	-9234	9945	19179
	前週比 枚数増減 (%)			-5.19%	55.63%	-15.13%	-13.14%	24.48%	-24.41%	-15.26%	-22.68%	-11.59%	-18.92%	67.62%	-56.27%
CHF	4980	21474	16494	6127	32821	26694	4901	39752	34851	6882	37478	30596	5747	39395	33648
	前週比 枚数増減 (枚)			1147	11347	10200	-1226	6931	8157	1981	-2274	-4255	-1135	1917	3052
	前週比 枚数増減 (%)			23.03%	52.84%	61.84%	-20.01%	21.12%	30.56%	40.42%	-5.72%	-12.21%	-16.49%	5.12%	9.98%
NZD	11688	5464	-6224	9124	6527	-2597	8418	9927	1509	5798	11006	5208	6575	12105	5530
	前週比 枚数増減 (枚)			-2564	1063	3627	-706	3400	4106	-2620	1079	3699	777	1099	322
	前週比 枚数増減 (%)			-21.94%	19.45%	-58.27%	-7.74%	52.09%	-158.11%	-31.12%	10.87%	245.13%	13.40%	9.99%	6.18%
MXN	53380	16452	-36928	35857	21412	-14445	22415	38531	16116	24872	37867	12995	10998	41394	30396
	前週比 枚数増減 (枚)			-17523	4960	22483	-13442	17119	30561	2457	-664	-3121	-13874	3527	17401
	前週比 枚数増減 (%)			-32.83%	30.15%	-60.88%	-37.49%	79.95%	-211.57%	10.96%	-1.72%	-19.37%	-55.78%	9.31%	133.91%
Total All 8	324195	372076	47881	281861	418937	137076	219349	452204	232855	199092	462603	263511	188527	499579	311052
	前週比 枚数増減 (枚)			-42334	46861	89195	-62512	33267	95779	-20257	10399	30656	-10565	36976	47541
	前週比 枚数増減 (%)			-13.06%	12.59%	186.28%	-22.18%	7.94%	69.87%	-9.24%	2.30%	13.17%	-5.31%	7.99%	18.04%
Total 7 (MXN除く)	270815	355624	84809	246004	397525	151521	196934	413673	216739	174220	424736	250516	177529	458185	280656
	前週比 枚数増減 (枚)			-24811	41901	66712	-49070	16148	65218	-22714	11063	33777	3309	33449	30140
	前週比 枚数増減 (%)			-9.2%	11.8%	78.7%	-19.9%	4.1%	43.0%	-11.5%	2.7%	15.6%	1.9%	7.9%	12.0%

直近5週 CFTC IMM主要7通貨の構成



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FUTURES ONLY POSITIONS

Code-097741
2012/06/08 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
2012/06/05	37376	25303	-12073	62679	104807	105560	753	210367	142183	130863	-11320	273046	78.74	79.47
2012/05/29	21620	32950	11330	54570	103632	69457	-34175	173089	125252	102407	-22845	227659	79.51	77.99
2012/05/22	20483	38498	18015	58981	106143	63037	-43106	169180	126626	101535	-25091	228161	79.95	79.65
2012/05/15	17455	51770	34315	69225	108497	44889	-63608	153386	125952	96659	-29293	222611	80.23	78.99
2012/05/08	16369	57462	41093	73831	111185	41433	-69752	152618	127554	98895	-28659	226449	79.87	79.93
2012/05/01	14110	64283	50173	78393	114191	31306	-82885	145497	128301	95589	-32712	223890	80.09	79.83
2012/04/24	12669	68572	55903	81241	113918	27577	-86341	141495	126587	96149	-30438	222736	81.33	80.27
2012/04/17	16917	74720	57803	91637	117949	26308	-91641	144257	134866	101028	-33838	235894	80.89	81.53
2012/04/10	16097	82181	66084	98278	124239	21715	-102524	145954	140336	103896	-36440	244232	80.73	80.91
2012/04/03	14563	79671	65108	94234	124871	20393	-104478	145264	139434	100064	-39370	239498	82.82	81.64
2012/03/27	10905	78527	67622	89432	123120	19024	-104096	142144	134025	97551	-36474	231576	83.19	82.86
2012/03/20	34923	60744	25821	95667	92729	32938	-59791	125667	127652	93682	-33970	221334	83.68	82.35
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

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