

JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE

Code-097741

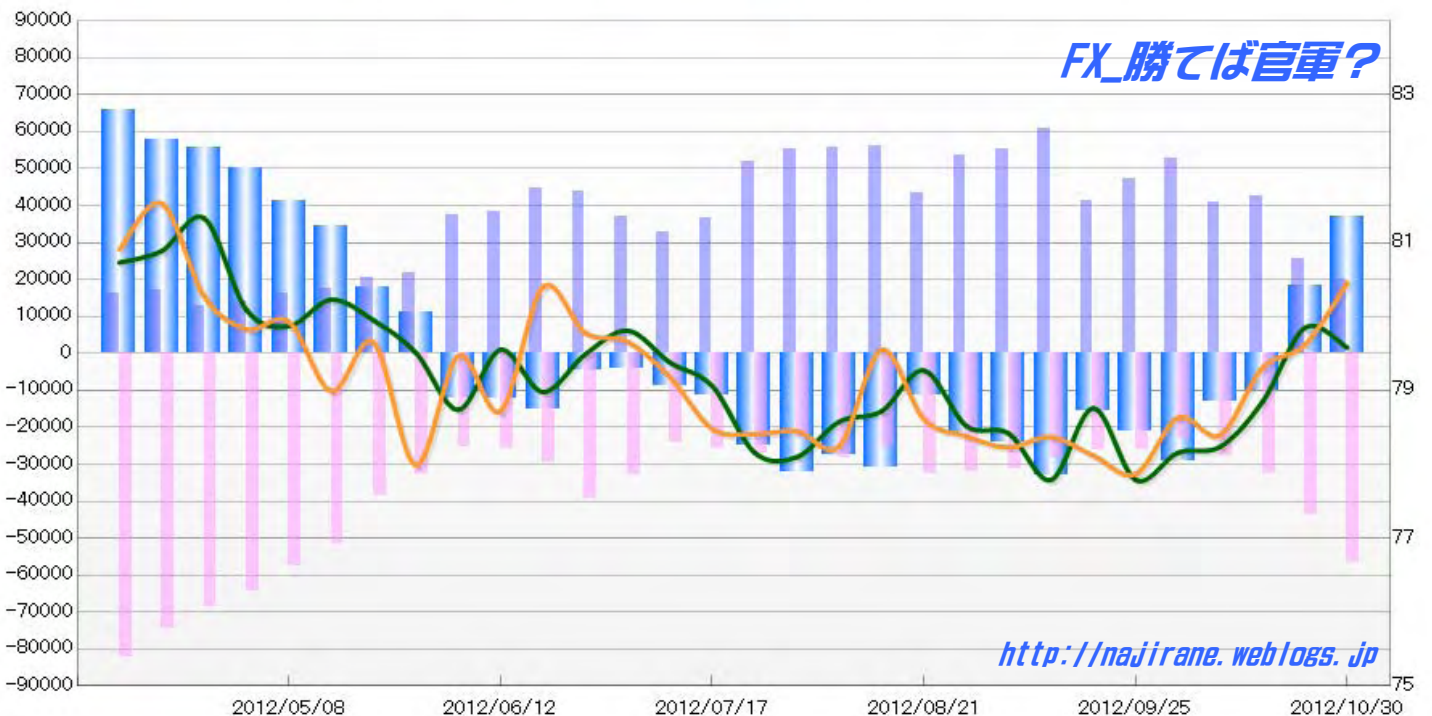
2012/05/08 ~ 2012/10/30

2012/11/02 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(%)		
2012/10/30	19886	-5664	-22.2%	56906	13160	30.1%	37020	18824	103.5%	76792	7496	10.8%	79.58	80.46
2012/10/23	25550	-17217	-40.3%	43746	11065	33.9%	18196	-28282	####	69296	-6152	-8.2%	79.85	79.62
2012/10/16	42767	1989	4.9%	32681	4817	17.3%	-10086	-2828	-21.9%	75448	6806	9.9%	78.85	79.31
2012/10/09	40778	-11918	-22.6%	27864	4503	19.3%	-12914	-16421	-56.0%	68642	-7415	-9.7%	78.24	78.40
2012/10/02	52696	5378	11.4%	23361	-2846	-10.9%	-29335	8224	39.0%	76057	2532	3.4%	78.16	78.63
2012/09/25	47318	5818	14.0%	26207	183	0.7%	-21111	5635	36.4%	73525	6001	8.9%	77.79	77.87
2012/09/18	41500	-19362	-31.8%	26024	-2065	-7.4%	-15476	-17297	-52.8%	67524	-21427	-24.1%	78.76	78.12
2012/09/11	60862	5729	10.4%	28089	-3037	-9.8%	-32773	8766	36.5%	88951	2692	3.1%	77.79	78.37
2012/09/04	55133	1562	2.9%	31126	-889	-2.8%	-24007	2451	11.4%	86259	673	0.8%	78.42	78.23
2012/08/28	53571	9987	22.9%	32015	-398	-1.2%	-21556	10385	93.0%	85586	9589	12.6%	78.52	78.38
2012/08/21	43584	-12399	-22.1%	32413	7134	28.2%	-11171	-19533	-63.6%	75997	-5265	-6.5%	79.27	78.61
2012/08/14	55983	100	0.2%	25279	-3065	-10.8%	-30704	3165	11.5%	81262	-2965	-3.5%	78.72	79.55
2012/08/07	55883	510	0.9%	28344	5225	22.6%	-27539	-4715	-14.6%	84227	5735	7.3%	78.58	78.25
2012/07/31	55373	3349	6.4%	23119	-3844	-14.3%	-32254	7193	28.7%	78492	-495	-0.6%	78.10	78.45
2012/07/24	52024	15290	41.6%	26963	1350	5.3%	-25061	13940	125.3%	78987	16640	26.7%	78.16	78.41
2012/07/17	36734	3814	11.6%	25613	1645	6.9%	-11121	2169	24.2%	62347	5459	9.6%	79.06	78.48
2012/07/10	32920	-4030	-10.9%	23968	-8807	-26.9%	-8952	4777	114.4%	56888	-12837	-18.4%	79.38	79.18
2012/07/03	36950	-6960	-15.9%	32775	-6593	-16.7%	-4175	-367	-8.1%	69725	-13553	-16.3%	79.81	79.66
2012/06/26	43910	-830	-1.9%	39368	9765	33.0%	-4542	-10595	-70.0%	83278	8935	12.0%	79.49	79.78
2012/06/19	44740	6558	17.2%	29603	3728	14.4%	-15137	2830	23.0%	74343	10286	16.1%	78.98	80.40
2012/06/12	38182	806	2.2%	25875	572	2.3%	-12307	234	1.9%	64057	1378	2.2%	79.55	78.72
2012/06/05	37376	15756	72.9%	25303	-7647	-23.2%	-12073	-23403	####	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			57462			41093			73831			79.87	79.93

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**

Code-099741

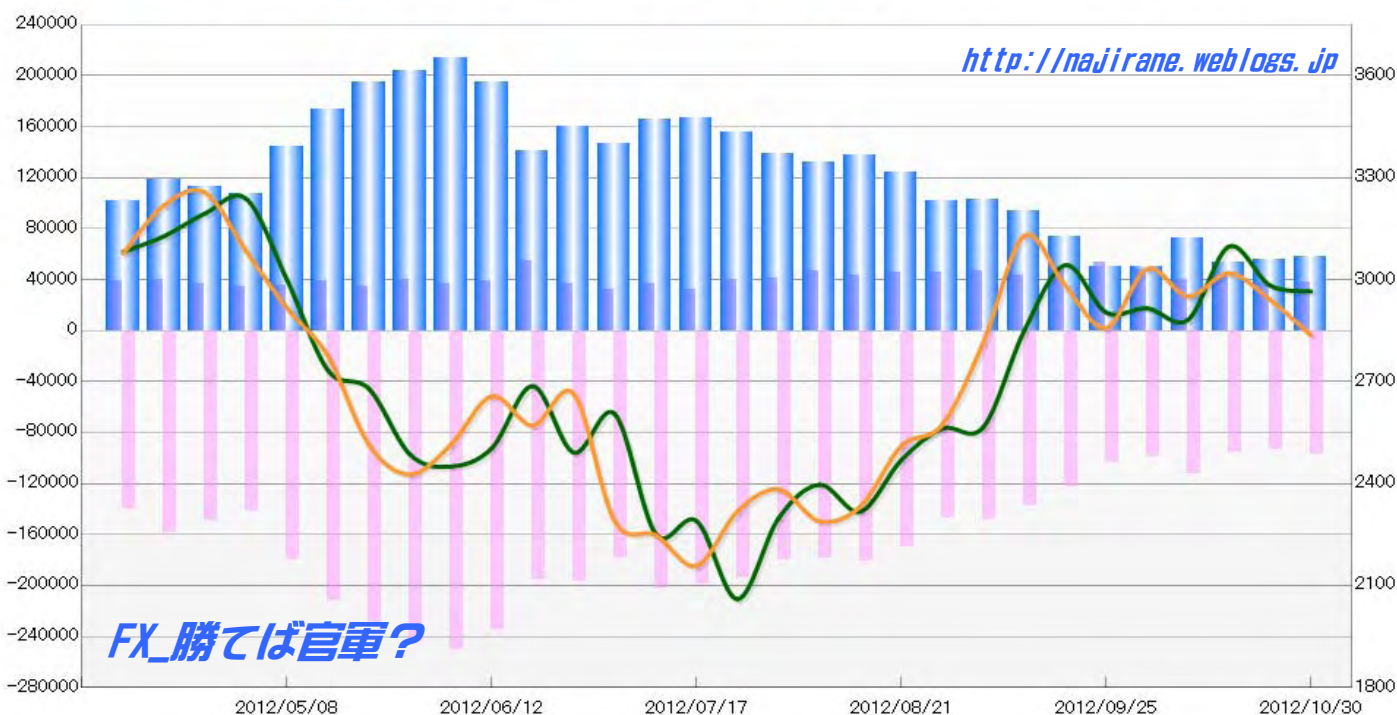
2012/05/08 ~ 2012/10/30

2012/11/02 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	
2012/10/30	38189	18	0.0%	96393	3003	3.2%	58204	2985	5.4%	134582	3021	2.3%	1.2966	1.2836
2012/10/23	38171	-3870	-9.2%	93390	-2146	-2.2%	55219	1724	3.2%	131561	-6016	-4.4%	1.2983	1.2941
2012/10/16	42041	2095	5.2%	95536	-16980	-15.1%	53495	-19075	-26.3%	137577	-14885	-9.8%	1.3098	1.3019
2012/10/09	39946	-8389	-17.4%	112516	13916	14.1%	72570	22305	44.4%	152462	5527	3.8%	1.2883	1.2951
2012/10/02	48335	-5010	-9.4%	98600	-4983	-4.8%	50265	27	0.1%	146935	-9993	-6.4%	1.2916	1.3032
2012/09/25	53345	4528	9.3%	103583	-18716	-15.3%	50238	-23244	-31.6%	156928	-14188	-8.3%	1.2903	1.2858
2012/09/18	48817	5637	13.1%	122299	-14539	-10.6%	73482	-20176	-21.5%	171116	-8902	-4.9%	1.3043	1.2983
2012/09/11	43180	-3400	-7.3%	136838	-12048	-8.1%	93658	-8648	-8.5%	180018	-15448	-7.9%	1.2850	1.3129
2012/09/04	46580	653	1.4%	148886	1398	0.9%	102306	745	0.7%	195466	2051	1.1%	1.2566	1.2815
2012/08/28	45927	-59	-0.1%	147488	-22430	-13.2%	101561	-22371	-18.1%	193415	-22489	-10.4%	1.2562	1.2573
2012/08/21	45986	2834	6.6%	169918	-11044	-6.1%	123932	-13878	-10.1%	215904	-8210	-3.7%	1.2470	1.2511
2012/08/14	43152	-3590	-7.7%	180962	2509	1.4%	137810	6099	4.6%	224114	-1081	-0.5%	1.2318	1.2333
2012/08/07	46742	5415	13.1%	178453	-1868	-1.0%	131711	-7283	-5.2%	225195	3547	1.6%	1.2397	1.2289
2012/07/31	41327	1826	4.6%	180321	-14246	-7.3%	138994	-16072	-10.4%	221648	-12420	-5.3%	1.2298	1.2383
2012/07/24	39501	7680	24.1%	194567	-4503	-2.3%	155066	-12183	-7.3%	234068	3177	1.4%	1.2060	1.2318
2012/07/17	31821	-4588	-12.6%	199070	-3044	-1.5%	167249	1544	0.9%	230891	-7632	-3.2%	1.2290	1.2158
2012/07/10	36409	4173	12.9%	202114	23701	13.3%	165705	19528	13.4%	238523	27874	13.2%	1.2252	1.2248
2012/07/03	32236	-4697	-12.7%	178413	-18400	-9.3%	146177	-13703	-8.6%	210649	-23097	-9.9%	1.2605	1.2289
2012/06/26	36933	-17516	-32.2%	196813	1298	0.7%	159880	18814	13.3%	233746	-16218	-6.5%	1.2491	1.2664
2012/06/19	54449	15204	38.7%	195515	-38917	-16.6%	141066	-54121	-27.7%	249964	-23713	-8.7%	1.2687	1.2571
2012/06/12	39245	2594	7.1%	234432	-16637	-6.6%	195187	-19231	-9.0%	273677	-14043	-4.9%	1.2504	1.2657
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			180006			143984			216028			1.2999	1.2916

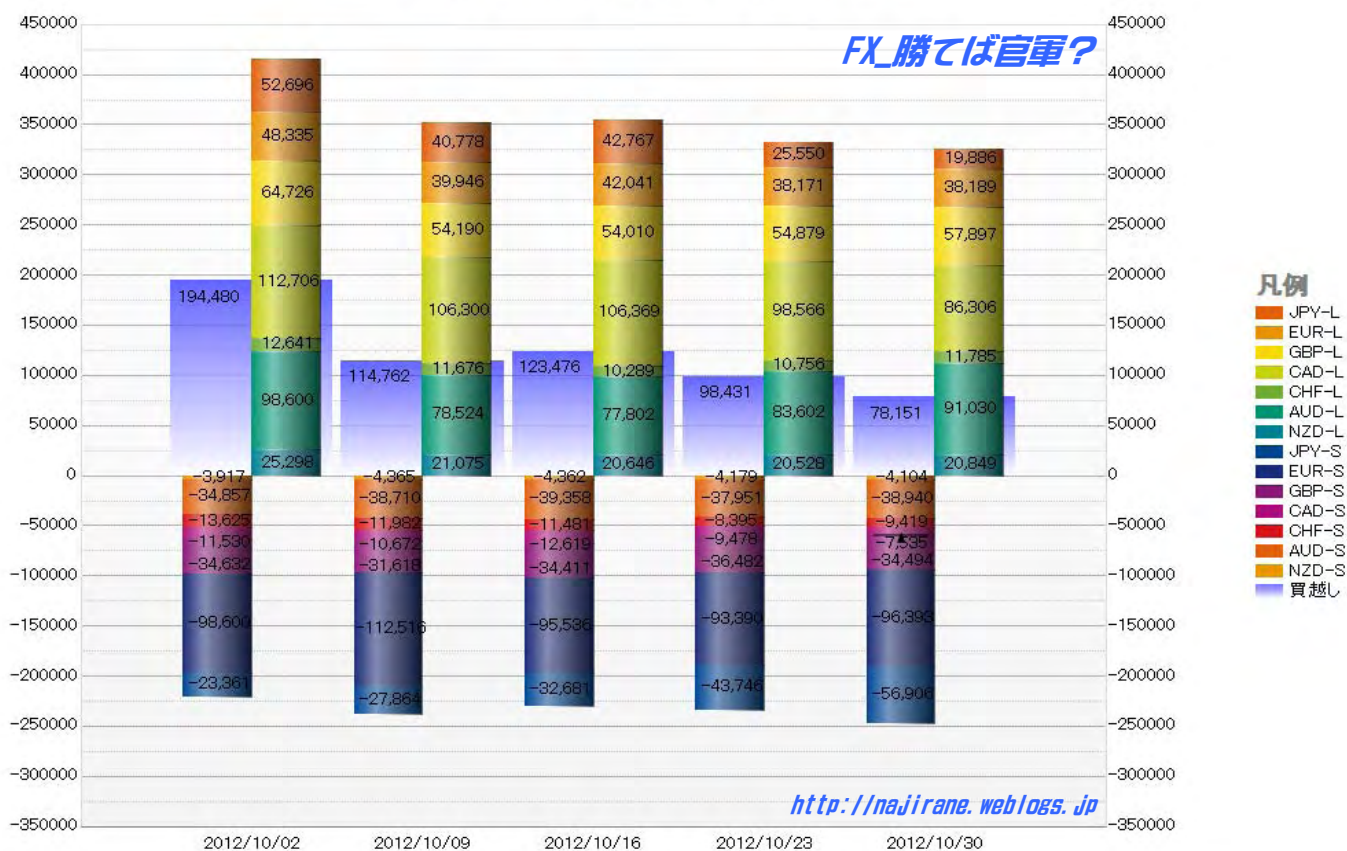
**EURO FX - CHICAGO MERCANTILE EXCHANGE  
FUTURES ONLY POSITIONS**

— 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)



	2012/10/02			2012/10/09			2012/10/16			2012/10/23			2012/10/30		
	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	52696	23361	-29335	40778	27864	-12914	42767	32681	-10086	25550	43746	18196	19886	56906	37020
	前週比 枚数増減 (枚)			-11918	4503	16421	1989	4817	2828	-17217	11065	28282	-5664	13160	18824
	前週比 枚数増減 (%)			-22.62%	19.28%	-55.98%	4.88%	17.29%	-21.90%	-40.26%	33.86%	-280.41%	-22.17%	30.08%	103.45%
EUR	48335	98600	50265	39946	112516	72570	42041	95536	53495	38171	93390	55219	38189	96393	58204
	前週比 枚数増減 (枚)			-8389	13916	22305	2095	-16980	-19075	-3870	-2146	1724	18	3003	2985
	前週比 枚数増減 (%)			-17.36%	14.11%	44.37%	5.24%	-15.09%	-26.28%	-9.21%	-2.25%	3.22%	0.05%	3.22%	5.41%
GBP	64726	34632	-30094	54190	31618	-22572	54010	34411	-19599	54879	36482	-18397	57897	34494	-23403
	前週比 枚数増減 (枚)			-10536	-3014	7522	-180	2793	2973	869	2071	1202	3018	-1988	-5006
	前週比 枚数増減 (%)			-16.28%	-8.70%	-25.00%	-0.33%	8.83%	-13.17%	1.61%	6.02%	-6.13%	5.50%	-5.45%	27.21%
AUD	98600	34857	-63743	78524	38710	-39814	77802	39358	-38444	83602	37951	-45651	91030	38940	-52090
	前週比 枚数増減 (枚)			-20076	3853	23929	-722	648	1370	5800	-1407	-7207	7428	989	-6439
	前週比 枚数増減 (%)			-20.36%	11.05%	-37.54%	-0.92%	1.67%	-3.44%	7.45%	-3.57%	18.75%	8.88%	2.61%	14.10%
CAD	112706	11530	-101176	106300	10672	-95628	106369	12619	-93750	98566	9478	-89088	86306	7535	-78771
	前週比 枚数増減 (枚)			-6406	-858	5548	69	1947	1878	-7803	-3141	4662	-12260	-1943	10317
	前週比 枚数増減 (%)			-5.68%	-7.44%	-5.48%	0.06%	18.24%	-1.96%	-7.34%	-24.89%	-4.97%	-12.44%	-20.50%	-11.58%
CHF	12641	13625	984	11676	11982	306	10289	11481	1192	10756	8395	-2361	11785	9419	-2366
	前週比 枚数増減 (枚)			-965	-1643	-678	-1387	-501	886	467	-3086	-3553	1029	1024	-5
	前週比 枚数増減 (%)			-7.63%	-12.06%	-68.90%	-11.88%	-4.18%	289.54%	4.54%	-26.88%	-298.07%	9.57%	12.20%	0.21%
NZD	25298	3917	-21381	21075	4365	-16710	20646	4362	-16284	20528	4179	-16349	20849	4104	-16745
	前週比 枚数増減 (枚)			-4223	448	4671	-429	-3	426	-118	-183	-65	321	-75	-396
	前週比 枚数増減 (%)			-16.69%	11.44%	-21.85%	-2.04%	-0.07%	-2.55%	-0.57%	-4.20%	0.40%	1.56%	-1.79%	2.42%
MXN	137986	2121	-135865	139392	3000	-136392	139787	4331	-135456	136680	4278	-132402	130624	4615	-126009
	前週比 枚数増減 (枚)			1406	879	-527	395	1331	936	-3107	-53	3054	-6056	337	6393
	前週比 枚数増減 (%)			1.02%	41.44%	0.39%	0.28%	44.37%	-0.69%	-2.22%	-1.22%	-2.25%	-4.43%	7.88%	-4.83%
Total All 8	552988	222643	-330345	491881	240727	-251154	493711	234779	-258932	468732	237899	-230833	456566	252406	-204160
	前週比 枚数増減 (枚)			-61107	18084	79191	1830	-5948	-7778	-24979	3120	28099	-12166	14507	26673
	前週比 枚数増減 (%)			-11.05%	8.12%	-23.97%	0.37%	-2.47%	3.10%	-5.06%	1.33%	-10.85%	-2.60%	6.10%	-11.56%
Total 7 (MXN除く)	415002	220522	-194480	352489	237727	-114762	353924	230448	-123476	332052	233621	-98431	325942	247791	-78151
	前週比 枚数増減 (枚)			-62513	17205	79718	1435	-7279	-8714	-21872	3173	25045	-6110	14170	20280
	前週比 枚数増減 (%)			-15.1%	7.8%	-41.0%	0.4%	-3.1%	7.6%	-6.2%	1.4%	-20.3%	-1.8%	6.1%	-20.6%

### 直近5週 CFTC IMM主要7通貨の構成

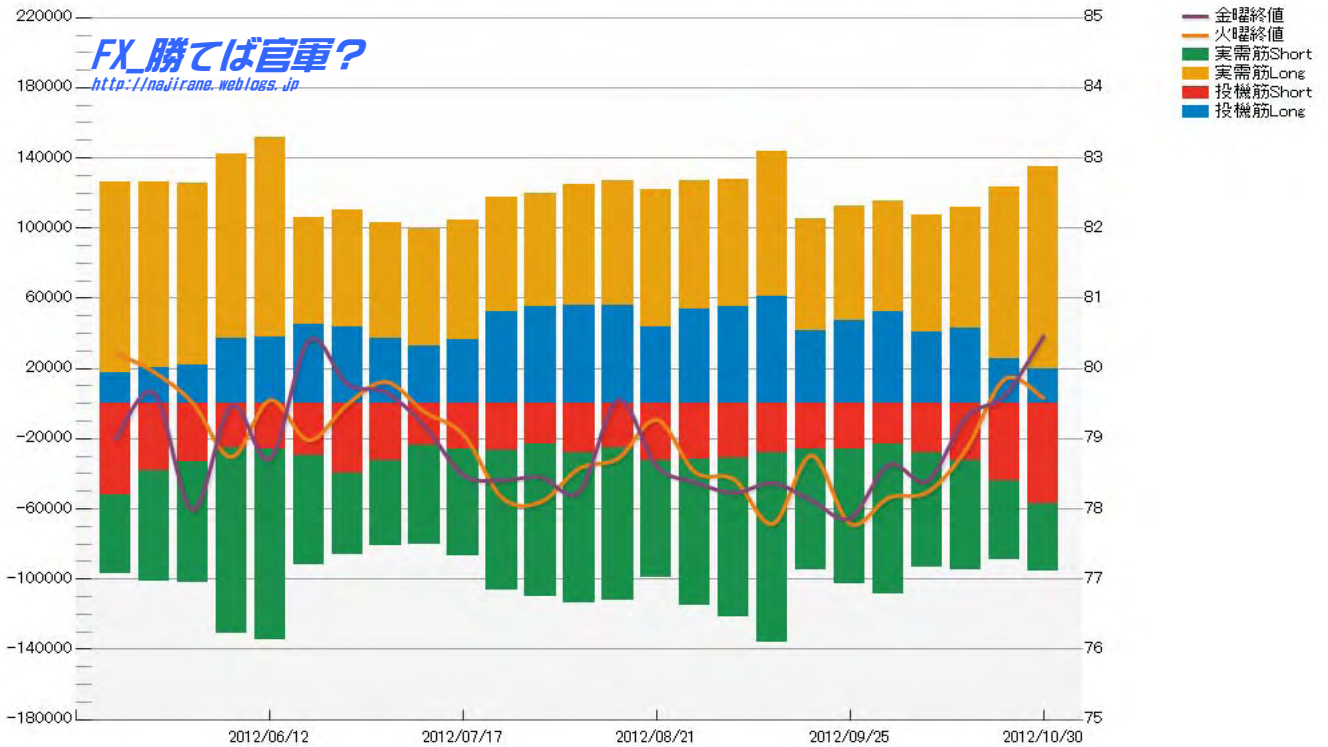


JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE  
FUTURES ONLY POSITIONS

Code-097741  
2012/11/02 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
2012/10/30	19886	56906	37020	76792	115218	38637	-76581	153855	135104	95543	-39561	230647	79.58	80.46
2012/10/23	25550	43746	18196	69296	97898	45592	-52306	143490	123448	89338	-34110	212786	79.85	79.62
2012/10/16	42767	32681	-10086	75448	69304	61777	-7527	131081	112071	94458	-17613	206529	78.85	79.31
2012/10/09	40778	27864	-12914	68642	66521	65634	-887	132155	107299	93498	-13801	200797	78.24	78.40
2012/10/02	52696	23361	-29335	76057	62717	85238	22521	147955	115413	108599	-6814	224012	78.16	78.63
2012/09/25	47318	26207	-21111	73525	65054	76712	11658	141766	112372	102919	-9453	215291	77.79	77.87
2012/09/18	41500	26024	-15476	67524	63586	69015	5429	132601	105086	95039	-10047	200125	78.76	78.12
2012/09/11	60862	28089	-32773	88951	82795	108142	25347	190937	143657	136231	-7426	279888	77.79	78.37
2012/09/04	55133	31126	-24007	86259	72936	90420	17484	163356	128069	121546	-6523	249615	78.42	78.23
2012/08/28	53571	32015	-21556	85586	73630	83302	9672	156932	127201	115317	-11884	242518	78.52	78.38
2012/08/21	43584	32413	-11171	75997	78662	67012	-11650	145674	122246	99425	-22821	221671	79.27	78.61
2012/08/14	55983	25279	-30704	81262	71053	87076	16023	158129	127036	112355	-14681	239391	78.72	79.55
2012/08/07	55883	28344	-27539	84227	69117	85413	16296	154530	125000	113757	-11243	238757	78.58	78.25
2012/07/31	55373	23119	-32254	78492	64503	87144	22641	151647	119876	110263	-9613	230139	78.10	78.45
2012/07/24	52024	26963	-25061	78987	65716	79575	13859	145291	117740	106538	-11202	224278	78.16	78.41
2012/07/17	36734	25613	-11121	62347	67719	61020	-6699	128739	104453	86633	-17820	191086	79.06	78.48
2012/07/10	32920	23968	-8952	56888	66776	56267	-10509	123043	99696	80235	-19461	179931	79.38	79.18
2012/07/03	36950	32775	-4175	69725	66299	48531	-17768	114830	103249	81306	-21943	184555	79.81	79.66
2012/06/26	43910	39368	-4542	83278	66111	46910	-19201	113021	110021	86278	-23743	196299	79.49	79.78
2012/06/19	44740	29603	-15137	74343	61597	62271	674	123868	106337	91874	-14463	198211	78.98	80.40
2012/06/12	38182	25875	-12307	64057	113390	109112	-4278	222502	151572	134987	-16585	286559	79.55	78.72
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

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**EURO FX - CHICAGO MERCANTILE EXCHANGE  
FUTURES ONLY POSITIONS**

**Code-099741  
2012/11/02 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	
	EUR買い	EUR売り	売り越し	売買計	EUR買い	EUR売り	売り越し	売買計	EUR買い	EUR売り	売り越し	売買計	火曜締め	金曜締め
2012/10/30	38189	96393	58204	134582	139267	64121	-75146	203388	177456	160514	-16942	337970	1.2966	1.2836
2012/10/23	38171	93390	55219	131561	133705	64140	-69565	197845	171876	157530	-14346	329406	1.2983	1.2941
2012/10/16	42041	95536	53495	137577	131046	63590	-67456	194636	173087	159126	-13961	332213	1.3098	1.3019
2012/10/09	39946	112516	72570	152462	142542	60144	-82398	202686	182488	172660	-9828	355148	1.2883	1.2951
2012/10/02	48335	98600	50265	146935	123654	64024	-59630	187678	171989	162624	-9365	334613	1.2916	1.3032
2012/09/25	53345	103583	50238	156928	119654	59930	-59724	179584	172999	163513	-9486	336512	1.2903	1.2858
2012/09/18	48817	122299	73482	171116	140884	53819	-87065	194703	189701	176118	-13583	365819	1.3043	1.2983
2012/09/11	43180	136838	93658	180018	230240	117157	-113083	347397	273420	253995	-19425	527415	1.2850	1.3129
2012/09/04	46580	148886	102306	195466	225276	100488	-124788	325764	271856	249374	-22482	521230	1.2566	1.2815
2012/08/28	45927	147488	101561	193415	224688	97055	-127633	321743	270615	244543	-26072	515158	1.2562	1.2573
2012/08/21	45986	169918	123932	215904	232459	85016	-147443	317475	278445	254934	-23511	533379	1.2470	1.2511
2012/08/14	43152	180962	137810	224114	241859	73974	-167885	315833	285011	254936	-30075	539947	1.2318	1.2333
2012/08/07	46742	178453	131711	225195	238441	74547	-163894	312988	285183	253000	-32183	538183	1.2397	1.2289
2012/07/31	41327	180321	138994	221648	234082	61370	-172712	295452	275409	241691	-33718	517100	1.2298	1.2383
2012/07/24	39501	194567	155066	234068	248645	56865	-191780	305510	288146	251432	-36714	539578	1.2060	1.2318
2012/07/17	31821	199070	167249	230891	254350	51144	-203206	305494	286171	250214	-35957	536385	1.2290	1.2158
2012/07/10	36409	202114	165705	238523	251888	49424	-202464	301312	288297	251538	-36759	539835	1.2252	1.2248
2012/07/03	32236	178413	146177	210649	235912	54541	-181371	290453	268148	232954	-35194	501102	1.2605	1.2289
2012/06/26	36933	196813	159880	233746	244942	47522	-197420	292464	281875	244335	-37540	526210	1.2491	1.2664
2012/06/19	54449	195515	141066	249964	224084	47855	-176229	271939	278533	243370	-35163	521903	1.2687	1.2571
2012/06/12	39245	234432	195187	273677	317031	82599	-234432	399630	356276	317031	-39245	673307	1.2504	1.2657
2012/06/05	36651	251069	214418	287720	328987	69903	-259084	398890	365638	320972	-44666	686610	1.2450	1.2514
2012/05/29	40287	243702	203415	283989	318223	71325	-246898	389548	358510	315027	-43483	673537	1.2486	1.2427
2012/05/22	34714	230075	195361	264789	308311	69614	-238697	377925	343025	299689	-43336	642714	1.2679	1.2514
2012/05/15	38475	212344	173869	250819	286563	66730	-219833	353293	325038	279074	-45964	604112	1.2733	1.2775
2012/05/08	36022	180006	143984	216028	252598	69712	-182886	322310	288620	249718	-38902	538338	1.2999	1.2916

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