

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

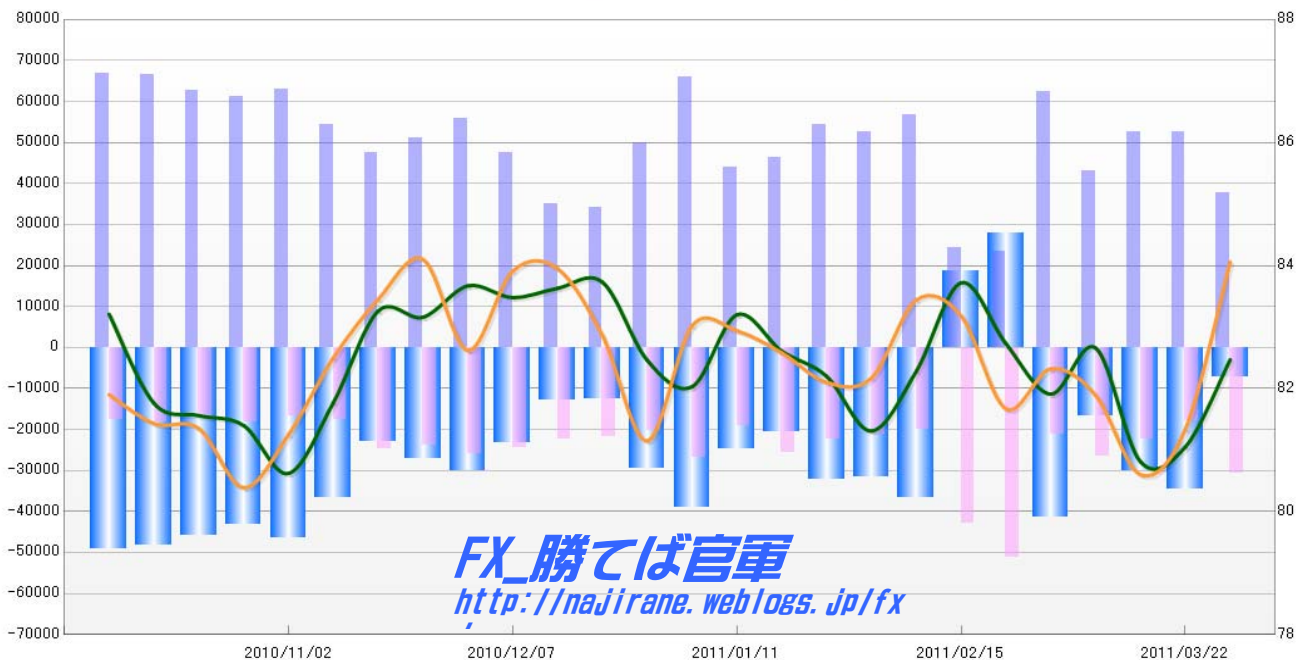
Code-097741

2011/04/01 公表値

Report_Date	Non Commercial Positions								火曜締めドル円		週末締めドル円レート	
	Long	増減	Short	増減	売り越し	増減	売買計	増減	Close	前週比	Close	前週比
2011/03/29	37737	-28.1%	30685	70.9%	-7052	-79.6%	68422	-2.9%	82.47	1.8%	84.06	3.3%
2011/03/22	52484	-0.2%	17959	-19.7%	-34525	14.2%	70443	-6.0%	81.05	0.3%	81.34	0.9%
2011/03/15	52603	21.8%	22373	-15.7%	-30230	81.5%	74976	7.5%	80.81	-2.2%	80.60	-1.6%
2011/03/08	43205	-30.8%	26549	25.7%	-16656	-59.6%	69754	-16.5%	82.66	0.9%	81.89	-0.5%
2011/03/01	62396	166.0%	21122	-58.7%	-41274	-248.8%	83518	11.9%	81.91	-1.0%	82.32	0.8%
2011/02/22	23457	-3.8%	51203	19.3%	27746	49.6%	74660	10.9%	82.73	-1.2%	81.67	-1.8%
2011/02/15	24389	-56.9%	42937	116.0%	18548	-150.5%	67326	-12.0%	83.72	1.8%	83.18	-0.3%
2011/02/08	56607	7.5%	19876	-6.1%	-36731	16.7%	76483	3.6%	82.28	1.2%	83.44	1.5%
2011/02/01	52648	-3.4%	21167	-5.0%	-31481	-2.3%	73815	-3.9%	81.31	-1.1%	82.17	0.1%
2011/01/25	54495	17.8%	22277	-13.4%	-32218	56.9%	76772	6.6%	82.20	-0.5%	82.10	-0.6%
2011/01/18	46258	5.4%	25729	34.4%	-20529	-17.0%	71987	14.2%	82.61	-0.7%	82.58	-0.4%
2011/01/11	43884	-33.4%	19148	-28.7%	-24736	-36.7%	63032	-32.1%	83.20	1.4%	82.94	-0.1%
2011/01/04	65924	32.0%	26859	32.3%	-39065	31.8%	92783	32.1%	82.03	-0.5%	83.02	2.3%
2010/12/28	49941	45.8%	20300	-6.5%	-29641	136.6%	70241	25.5%	82.46	-1.5%	81.15	-2.1%
2010/12/21	34243	-2.2%	21714	-2.5%	-12529	-1.6%	55957	-2.3%	83.73	0.1%	82.86	-1.3%
2010/12/14	34996	-26.6%	22261	-8.7%	-12735	-45.3%	57257	-20.5%	83.63	0.2%	83.95	0.0%
2010/12/07	47661	-14.6%	24373	-5.5%	-23288	-22.4%	72034	-11.7%	83.48	-0.2%	83.91	1.6%
2010/11/30	55791	9.0%	25785	7.6%	-30006	10.3%	81576	8.6%	83.67	0.6%	82.62	-1.8%
2010/11/23	51161	7.5%	23969	-3.1%	-27192	19.0%	75130	3.9%	83.16	-0.1%	84.10	0.8%
2010/11/16	47595	-12.3%	24737	40.5%	-22858	-37.6%	72332	0.7%	83.26	1.8%	83.45	1.2%
2010/11/09	54256	-14.0%	17602	6.0%	-36654	-21.1%	71858	-9.8%	81.77	1.4%	82.50	1.5%
2010/11/02	63061	2.9%	16606	-8.6%	-46455	7.7%	79667	0.2%	80.62	-1.0%	81.25	1.1%
2010/10/26	61305	-2.0%	18176	8.9%	-43129	-5.9%	79481	0.3%	81.40	-0.2%	80.39	-1.2%
2010/10/19	62554	-5.9%	16698	-8.1%	-45856	-5.0%	79252	-6.4%	81.56	-0.2%	81.35	-0.1%
2010/10/12	66463	-0.6%	18178	2.9%	-48285	-1.9%	84641	0.1%	81.76	-1.7%	81.43	-0.6%
2010/10/05	66866		17660		-49206		84526		83.21		81.90	

**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



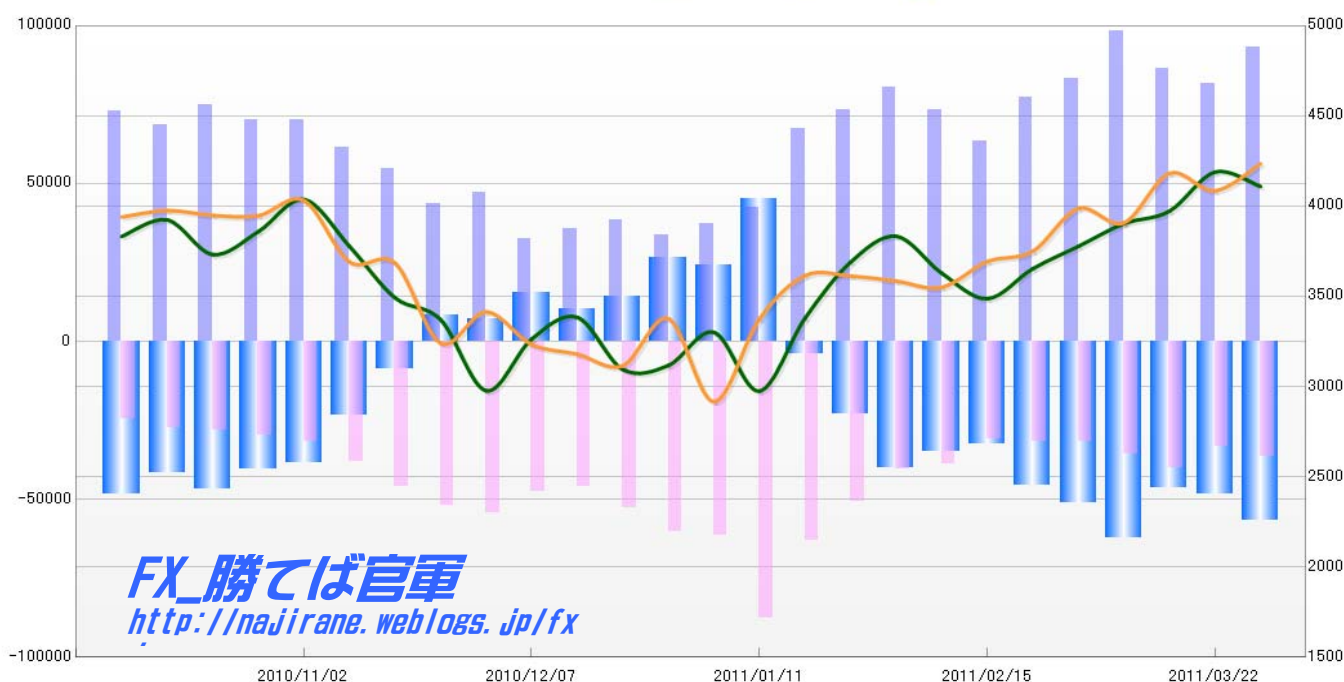
**EURO FX - CHICAGO MERCANTILE EXCHANGE  
FUTURES ONLY POSITIONS**

Code-099741  
2011/04/01 公表値

Report_Date	Non Commercial Positions								火曜締め終値		金曜締め終値	
	Long	増減	Short	増減	売り越し	増減	売買計	増減	Close	前週比	Close	前週比
2011/03/29	93031	14.0%	36401	9.6%	-56630	17.1%	129432	12.8%	1.4109	-0.6%	1.4235	1.1%
2011/03/22	81574	-5.7%	33221	-17.3%	-48353	4.4%	114795	-9.4%	1.4189	1.6%	1.4085	-0.7%
2011/03/15	86506	-11.9%	40190	12.0%	-46316	-25.6%	126696	-5.5%	1.3972	0.5%	1.4182	2.0%
2011/03/08	98171	18.1%	35877	12.8%	-62294	21.4%	134048	16.7%	1.3903	0.9%	1.3907	-0.6%
2011/03/01	83104	7.3%	31796	-0.2%	-51308	12.5%	114900	5.1%	1.3777	0.9%	1.3987	1.7%
2011/02/22	77454	22.2%	31856	3.0%	-45598	40.5%	109310	15.9%	1.3653	1.2%	1.3750	0.4%
2011/02/15	63395	-13.8%	30931	-20.2%	-32464	-6.5%	94326	-16.0%	1.3487	-1.0%	1.3693	1.1%
2011/02/08	73502	-8.6%	38768	-4.2%	-34734	-13.0%	112270	-7.1%	1.3629	-1.5%	1.3550	-0.3%
2011/02/01	80381	9.4%	40447	-20.0%	-39934	74.4%	120828	-2.6%	1.3833	1.1%	1.3585	-0.2%
2011/01/25	73488	9.2%	50587	-20.0%	-22901	457.3%	124075	-4.9%	1.3689	2.3%	1.3613	0.0%
2011/01/18	67309	58.9%	63200	-27.8%	-4109	-109.1%	130509	0.5%	1.3379	3.1%	1.3615	1.8%
2011/01/11	42359	14.2%	87541	42.8%	45182	86.7%	129900	32.0%	1.2975	-2.5%	1.3375	3.6%
2011/01/04	37102	9.7%	61303	1.6%	24201	-8.6%	98405	4.5%	1.3301	1.4%	1.2916	-3.4%
2010/12/28	33833	-12.4%	60312	14.5%	26479	87.9%	94145	3.1%	1.3117	0.2%	1.3377	2.0%
2010/12/21	38604	8.2%	52697	14.6%	14093	36.8%	91301	11.8%	1.3095	-2.2%	1.3115	-0.5%
2010/12/14	35689	10.4%	45993	-3.4%	10304	-32.6%	81682	2.2%	1.3384	0.9%	1.3180	-0.4%
2010/12/07	32322	-31.6%	47612	-12.7%	15290	111.0%	79934	-21.5%	1.3263	2.2%	1.3233	-1.3%
2010/11/30	47264	8.2%	54512	4.9%	7248	-12.6%	101776	6.4%	1.2977	-2.9%	1.3414	1.3%
2010/11/23	43670	-20.2%	51963	12.7%	8293	-196.4%	95633	-5.1%	1.3371	-0.9%	1.3240	-3.2%
2010/11/16	54708	-11.0%	46102	20.7%	-8606	-63.0%	100810	1.1%	1.3492	-2.1%	1.3684	-0.1%
2010/11/09	61477	-12.4%	38194	21.0%	-23283	-39.7%	99671	-2.1%	1.3777	-1.9%	1.3691	-2.4%
2010/11/02	70185	0.1%	31575	6.7%	-38610	-4.7%	101760	2.1%	1.4037	1.3%	1.4031	0.6%
2010/10/26	70109	-6.3%	29604	5.3%	-40505	-13.4%	99713	-3.2%	1.3859	0.9%	1.3947	0.0%
2010/10/19	74855	8.9%	28107	3.3%	-46748	12.6%	102962	7.3%	1.3732	-1.4%	1.3949	-0.2%
2010/10/12	68718	-5.8%	27207	10.0%	-41511	-14.0%	95925	-1.8%	1.3924	0.7%	1.3976	0.3%
2010/10/05	72979		24736		-48243		97715		1.3832		1.3940	

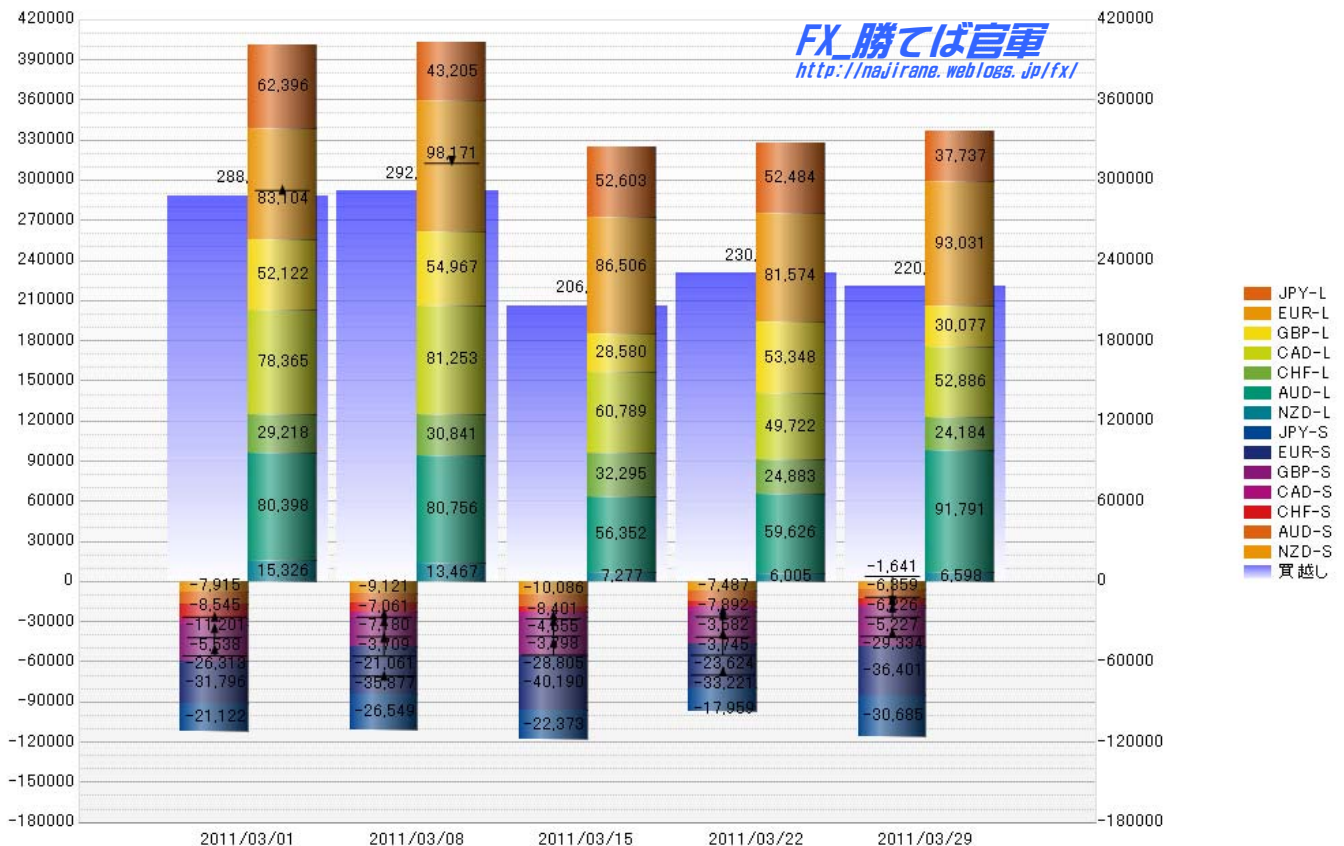
**EURO FX - CHICAGO MERCANTILE EXCHANGE  
FUTURES ONLY POSITIONS**

— 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



	2011/03/01			2011/03/08			2011/03/15			2011/03/22			2011/03/29		
	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	62396	21122	-41274	43205	26549	-16656	52603	22373	-30230	52484	17959	-34525	37737	30685	-7052
	前週比 枚数増減 (枚)			-19191	5427	24618	9398	-4176	-13574	-119	-4414	-4295	-14747	12726	27473
	前週比 枚数増減 (%)			-30.76%	25.69%	-59.65%	21.75%	-15.73%	81.50%	-0.23%	-19.73%	14.21%	-28.10%	70.86%	-79.57%
EUR	83104	31796	-51308	98171	35877	-62294	86506	40190	-46316	81574	33221	-48353	93031	36401	-56630
	前週比 枚数増減 (枚)			15067	4081	-10986	-11665	4313	15978	-4932	-6969	-2037	11457	3180	-8277
	前週比 枚数増減 (%)			18.13%	12.83%	-21.41%	-11.88%	12.02%	-25.65%	-5.70%	-17.34%	4.40%	14.04%	9.57%	-17.12%
GBP	52122	26313	-25809	54967	21061	-33906	28580	28805	225	53348	23624	-29724	30077	29334	-743
	前週比 枚数増減 (枚)			2845	-5252	-8097	-26387	7744	34131	24768	-5181	-29949	-23271	5710	28981
	前週比 枚数増減 (%)			5.46%	-19.96%	31.37%	-48.01%	36.77%	-100.66%	86.66%	-17.99%	-13310.67%	-43.62%	24.17%	-97.50%
AUD	80398	8545	-71853	80756	7061	-73695	56352	8401	-47951	59626	7892	-51734	91791	6226	-85565
	前週比 枚数増減 (枚)			358	-1484	-1842	-24404	1340	25744	3274	-509	-3783	32165	-1666	-33831
	前週比 枚数増減 (%)			0.45%	-17.37%	2.56%	-30.22%	18.98%	-34.93%	5.81%	-6.06%	7.89%	53.94%	-21.11%	65.39%
CAD	78365	5538	-72827	81253	3709	-77544	60789	3798	-56991	49722	3745	-45977	52886	1641	-51245
	前週比 枚数増減 (枚)			2888	-1829	-4717	-20464	89	20553	-11067	-53	11014	3164	-2104	-5268
	前週比 枚数増減 (%)			3.69%	-33.03%	6.48%	-25.19%	2.40%	-26.50%	-18.21%	-1.40%	-19.33%	6.36%	-56.18%	11.46%
CHF	29218	11201	-18017	30841	7180	-23661	32295	4655	-27640	24883	3582	-21301	24184	5227	-18957
	前週比 枚数増減 (枚)			1623	-4021	-5644	1454	-2525	-3979	-7412	-1073	6339	-699	1645	2344
	前週比 枚数増減 (%)			5.55%	-35.90%	31.33%	4.71%	-35.17%	16.82%	-22.95%	-23.05%	-22.93%	-2.81%	45.92%	-11.00%
MXN	101537	4335	-97202	118812	5647	-113165	130652	9077	-121575	89646	2098	-87548	91688	3613	-88075
	前週比 枚数増減 (枚)			17275	1312	-15963	11840	3430	-8410	-41006	-6979	34027	2042	1515	-527
	前週比 枚数増減 (%)			17.01%	30.27%	16.42%	9.97%	60.74%	7.43%	-31.39%	-76.89%	-27.99%	2.28%	72.21%	0.60%
NZD	15326	7915	-7411	13467	9121	-4346	7277	10086	2809	6005	7487	1482	6598	6359	-239
	前週比 枚数増減 (枚)			-1859	1206	3065	-6190	965	7155	-1272	-2599	-1327	593	-1128	-1721
	前週比 枚数増減 (%)			-12.13%	15.24%	-41.36%	-45.96%	10.58%	-164.63%	-17.48%	-25.77%	-47.24%	9.88%	-15.07%	-116.13%
Total	502466	116765	-385701	521472	116205	-405267	455054	127385	-327669	417288	99608	-317680	427992	119486	-308506
	前週比 枚数増減 (枚)			19006	-560	-19566	-66418	11180	77598	-37766	-27777	9989	10704	19878	9174
	前週比 枚数増減 (%)			3.78%	-0.48%	5.07%	-12.74%	9.62%	-19.15%	-8.30%	-21.81%	-3.05%	2.57%	19.96%	-2.89%
Total (MXN除く)	400929	112430	-288499	402660	110558	-292102	324402	118308	-206094	327642	97510	-230132	336304	115873	-220431
	前週比 枚数増減 (枚)			1731	-1872	-3603	-78258	7750	86008	3240	-20798	-24038	8662	18363	9701
	前週比 枚数増減 (%)			0.43%	-1.67%	1.25%	-19.44%	7.01%	-29.44%	1.00%	-17.58%	11.66%	2.64%	18.83%	-4.22%

### 直近5週 CFTC IMM主要7通貨の構成



JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE  
FUTURES ONLY POSITIONS

Code-097741  
2011/04/01 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
2011/03/29	37737	30685	-7052	68422	33152	38976	5824	72128	70889	69661	-1228	140550	82.47	84.06
2011/03/22	52484	17959	-34525	70443	30066	65912	35846	95978	82550	83871	1321	166421	81.05	81.34
2011/03/15	52603	22373	-30230	74976	29577	56979	27402	86556	82180	79352	-2828	161532	80.81	80.60
2011/03/08	43205	26549	-16656	69754	60542	68760	8218	129302	103747	95309	-8438	199056	82.66	81.89
2011/03/01	62396	21122	-41274	83518	47763	79625	31862	127388	110159	100747	-9412	210906	81.91	82.32
2011/02/22	23457	51203	27746	74660	78336	37856	-40480	116192	101793	89059	-12734	190852	82.73	81.67
2011/02/15	24389	42937	18548	67326	71070	37558	-33512	108628	95459	80495	-14964	175954	83.72	83.18
2011/02/08	56607	19876	-36731	76483	34434	63374	28940	97808	91041	83250	-7791	174291	82.28	83.44
2011/02/01	52648	21167	-31481	73815	36222	61666	25444	97888	88870	82833	-6037	171703	81.31	82.17
2011/01/25	54495	22277	-32218	76772	36405	63818	27413	100223	90900	86095	-4805	176995	82.20	82.10
2011/01/18	46258	25729	-20529	71987	38744	53151	14407	91895	85002	78880	-6122	163882	82.61	82.58
2011/01/11	43884	19148	-24736	63032	39826	57651	17825	97477	83710	76799	-6911	160509	83.20	82.94
2011/01/04	65924	26859	-39065	92783	35714	74487	38773	110201	101638	101346	-292	202984	82.03	83.02
2010/12/28	49941	20300	-29641	70241	35204	59053	23849	94257	85145	79353	-5792	164498	82.46	81.15
2010/12/21	34243	21714	-12529	55957	36574	38943	2369	75517	70817	60657	-10160	131474	83.73	82.86
2010/12/14	34996	22261	-12735	57257	41019	43890	2871	84909	76015	66151	-9864	142166	83.63	83.95
2010/12/07	47661	24373	-23288	72034	55384	74207	18823	129591	103045	98580	-4465	201625	83.48	83.91
2010/11/30	55791	25785	-30006	81576	51521	75586	24065	127107	107312	101371	-5941	208683	83.67	82.62
2010/11/23	51161	23969	-27192	75130	51366	74625	23259	125991	102527	98594	-3933	201121	83.16	84.10
2010/11/16	47595	24737	-22858	72332	54366	73253	18887	127619	101961	97990	-3971	199951	83.26	83.45
2010/11/09	54256	17602	-36654	71858	51645	85735	34090	137380	105901	103337	-2564	209238	81.77	82.50
2010/11/02	63061	16606	-46455	79667	45614	95686	50072	141300	108675	112292	3617	220967	80.62	81.25
2010/10/26	61305	18176	-43129	79481	48456	91135	42679	139591	109761	109311	-450	219072	81.40	80.39
2010/10/19	62554	16698	-45856	79252	47485	91956	44471	139441	110039	108654	-1385	218693	81.56	81.35
2010/10/12	66463	18178	-48285	84641	48326	98217	49891	146543	114789	116395	1606	231184	81.76	81.43
2010/10/05	66866	17660	-49206	84526	44606	96417	51811	141023	111472	114077	2605	225549	83.21	81.90

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