

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

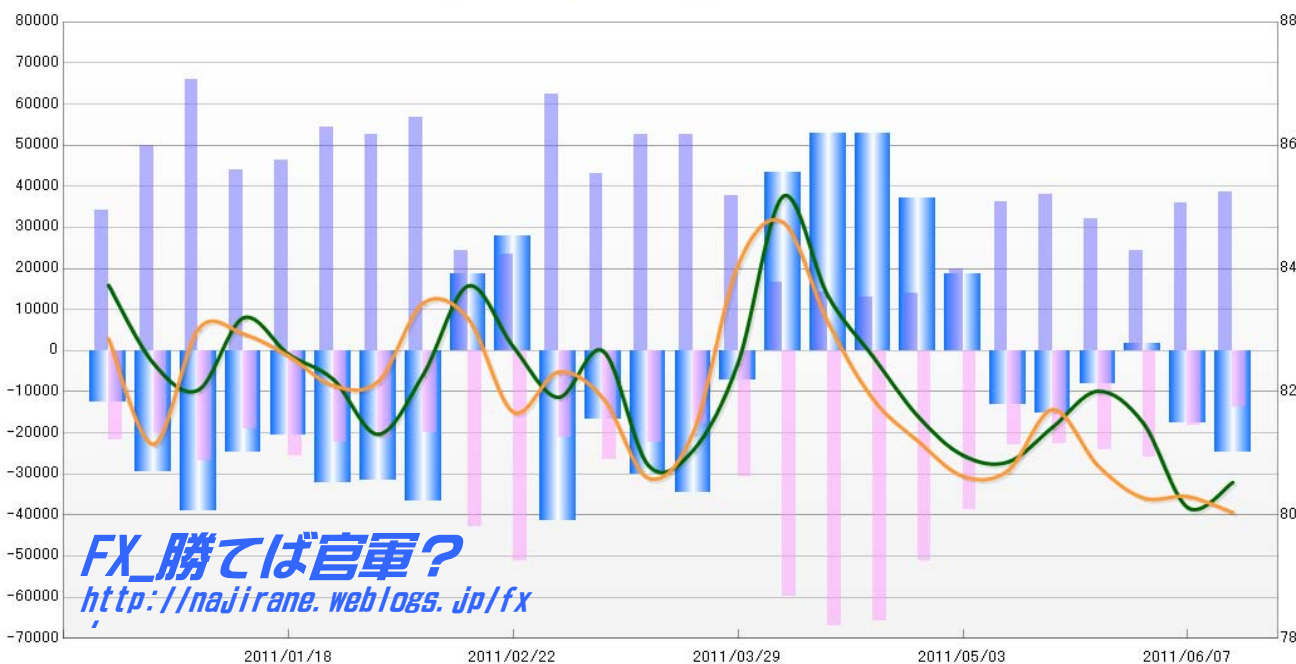
Code-097741

2011/06/17 NYクローズ時公表値

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
2011/06/14	38618	7.6%	13850	-24.1%	-24768	40.5%	52468	-3.1%	80.53	0.5%	80.04	-0.3%
2011/06/07	35883	48.4%	18252	-29.3%	-17631	-1169.8%	54135	8.2%	80.12	-1.7%	80.30	0.0%
2011/05/31	24186	-24.9%	25834	6.8%	1648	-120.6%	50020	-11.3%	81.50	-0.6%	80.28	-0.6%
2011/05/24	32188	-15.3%	24182	6.8%	-8006	-47.9%	56370	-7.1%	82.01	0.7%	80.80	-1.1%
2011/05/17	38016	5.3%	22643	-1.7%	-15373	17.8%	60659	2.6%	81.43	0.7%	81.71	1.2%
2011/05/10	36100	82.5%	23046	-40.3%	-13054	-169.4%	59146	1.3%	80.86	-0.1%	80.72	0.1%
2011/05/03	19779	40.6%	38598	-24.4%	18819	-49.1%	58377	-10.4%	80.97	-0.8%	80.63	-0.7%
2011/04/26	14063	8.7%	51060	-22.5%	36997	-30.2%	65123	-17.4%	81.60	-1.2%	81.20	-0.8%
2011/04/19	12935	-8.8%	65918	-1.7%	52983	0.2%	78853	-2.9%	82.57	-1.2%	81.88	-1.5%
2011/04/12	14183	-14.1%	67060	12.2%	52877	22.3%	81243	6.5%	83.55	-1.9%	83.12	-1.9%
2011/04/05	16516	-56.2%	59747	94.7%	43231	-713.0%	76263	11.5%	85.17	3.3%	84.75	0.8%
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	-2.3%	80.60	-1.5%
2011/03/08	43205	-30.8%	26549	25.7%	-16656	-59.6%	69754	-16.5%	82.68	0.9%	81.85	-0.6%
2011/03/01	62396	166.0%	21122	-58.7%	-41274	-248.8%	83518	11.9%	81.91	-1.1%	82.32	0.8%
2011/02/22	23457	-3.8%	51203	19.3%	27746	49.6%	74660	10.9%	82.78	-1.1%	81.68	-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	1.1%	83.44	1.5%
2011/02/01	52648	-3.4%	21167	-5.0%	-31481	-2.3%	73815	-3.9%	81.37	-1.0%	82.19	0.1%
2011/01/25	54495	17.8%	22277	-13.4%	-32218	56.9%	76772	6.6%	82.20	-0.5%	82.12	-0.6%
2011/01/18	46258	5.4%	25729	34.4%	-20529	-17.0%	71987	14.2%	82.61	-0.9%	82.58	-0.3%
2011/01/11	43884	-33.4%	19148	-28.7%	-24736	-36.7%	63032	-32.1%	83.33	1.5%	82.86	-0.3%
2011/01/04	65924	32.0%	26859	32.3%	-39065	31.8%	92783	32.1%	82.09	-0.4%	83.14	2.5%
2010/12/28	49941	45.8%	20300	-6.5%	-29641	136.6%	70241	25.5%	82.41	-1.6%	81.15	-2.1%
2010/12/21	34243		21714		-12529		55957		83.74		82.86	

**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

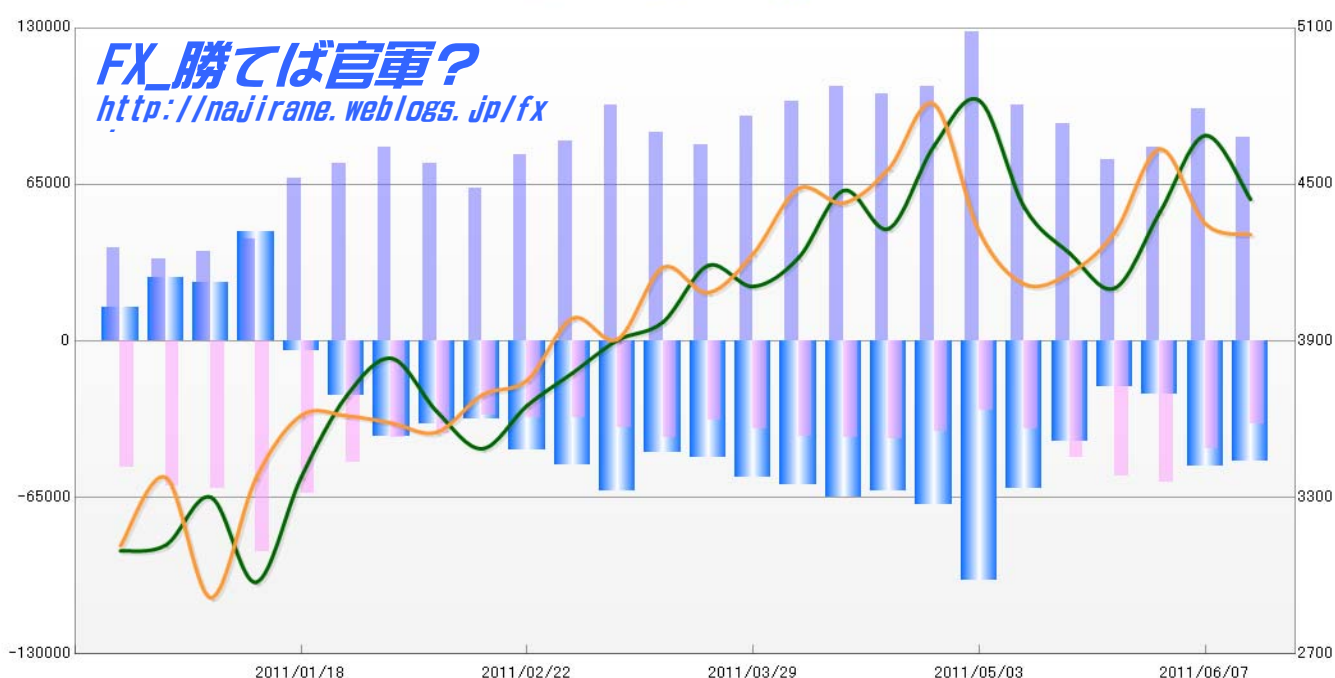
FUTURES ONLY POSITIONS

2011/06/17 NYクローズ時公表値

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
2011/06/14	84580	-12.4%	34686	-22.4%	-49894	-3.7%	119266	-15.6%	1.4443	-1.7%	1.4308	-0.3%
2011/06/07	96555	20.0%	44719	-23.6%	-51836	135.9%	141274	1.6%	1.4688	2.0%	1.4349	-2.0%
2011/05/31	80494	7.1%	58524	4.4%	-21970	14.9%	139018	5.9%	1.4395	2.1%	1.4636	2.2%
2011/05/24	75182	-16.4%	56053	16.1%	-19129	-54.1%	131235	-5.1%	1.4103	-0.9%	1.4317	1.1%
2011/05/17	89941	-8.3%	48296	31.9%	-41645	-32.2%	138237	2.7%	1.4236	-1.2%	1.4160	0.3%
2011/05/10	98054	-23.7%	36607	26.5%	-61447	-38.3%	134661	-14.4%	1.4411	-2.8%	1.4118	-1.4%
2011/05/03	128460	21.6%	28944	-22.6%	-99516	45.7%	157404	10.0%	1.4822	1.2%	1.4317	-3.3%
2011/04/26	105683	2.9%	37404	-7.6%	-68279	9.8%	143087	-0.1%	1.4648	2.2%	1.4808	1.7%
2011/04/19	102686	-2.6%	40491	0.1%	-62195	-4.3%	143177	-1.8%	1.4331	-1.0%	1.4561	0.9%
2011/04/12	105425	6.1%	40440	2.3%	-64985	8.6%	145865	5.0%	1.4477	1.8%	1.4429	-0.4%
2011/04/05	99405	6.9%	39548	8.6%	-59857	5.7%	138953	7.4%	1.4219	0.8%	1.4484	1.7%
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%	1.3902	0.9%	1.3902	-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%	1.3655	1.2%	1.3749	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	-1.4%	1.3550	-0.2%
2011/02/01	80381	9.4%	40447	-20.0%	-39934	74.4%	120828	-2.6%	1.3825	1.1%	1.3583	-0.2%
2011/01/25	73488	9.2%	50587	-20.0%	-22901	457.3%	124075	-4.9%	1.3681	2.2%	1.3611	-0.1%
2011/01/18	67309	58.9%	63200	-27.8%	-4109	-109.1%	130509	0.5%	1.3386	3.2%	1.3621	1.8%
2011/01/11	42359	14.2%	87541	42.8%	45182	86.7%	129900	32.0%	1.2971	-2.5%	1.3386	3.7%
2011/01/04	37102	9.7%	61303	1.6%	24201	-8.6%	98405	4.5%	1.3310	1.5%	1.2909	-3.6%
2010/12/28	33833	-12.4%	60312	14.5%	26479	87.9%	94145	3.1%	1.3109	0.1%	1.3386	2.1%
2010/12/21	38604		52697		14093		91301		1.3099		1.3112	

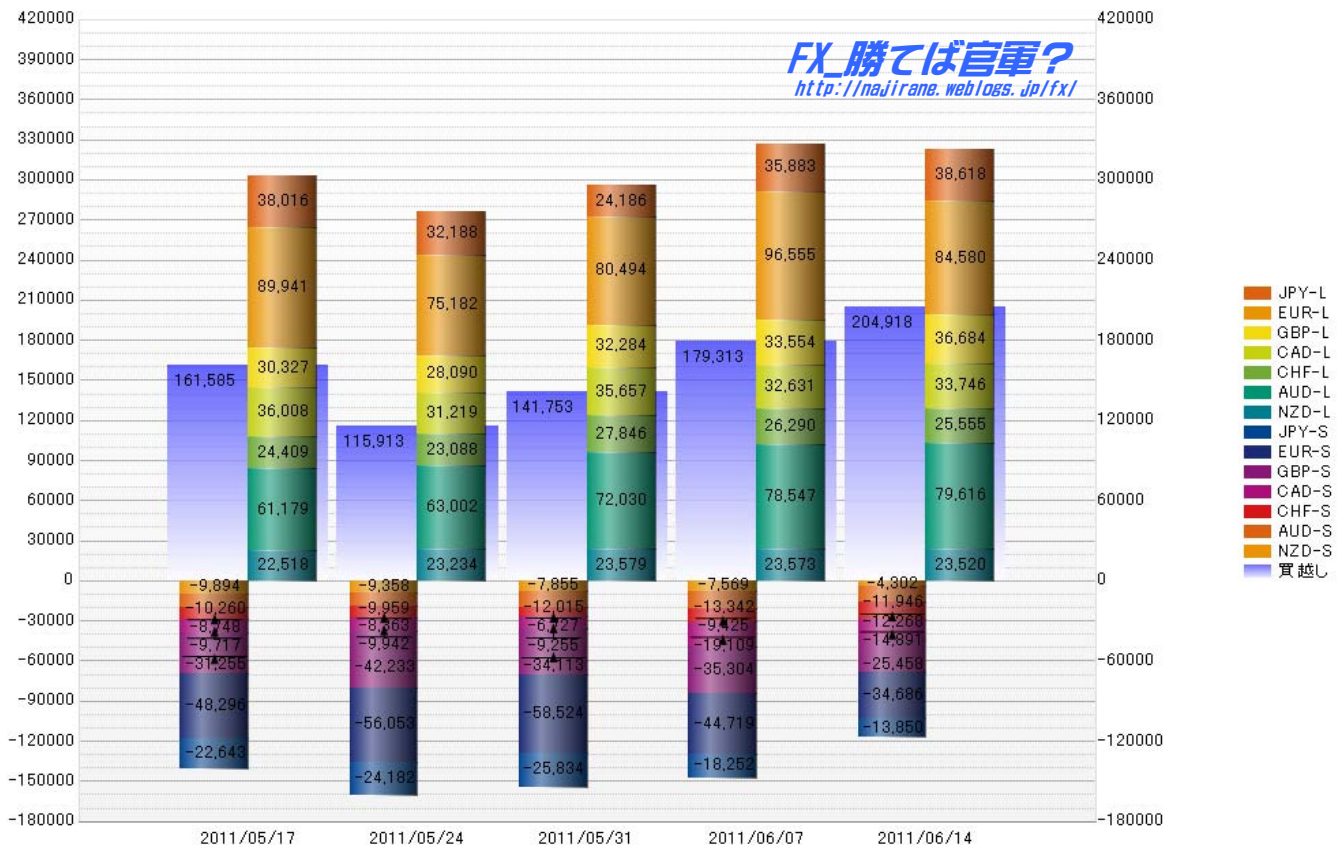
EURO FX - CHICAGO MERCANTILE EXCHANGE  
FUTURES ONLY POSITIONS

— 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)



	2011/05/17			2011/05/24			2011/05/31			2011/06/07			2011/06/14		
	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	38016	22643	-15373	32188	24182	-8006	24186	25834	1648	35883	18252	-17631	38618	13850	-24768
	前週比 枚数増減 (枚)			-5828	1539	7367	-8002	1652	9654	11697	-7582	-19279	2735	-4402	-7137
	前週比 枚数増減 (%)			-15.33%	6.80%	-47.92%	-24.86%	6.83%	-120.58%	48.36%	-29.35%	-1169.84%	7.62%	-24.12%	40.48%
EUR	89941	48296	-41645	75182	56053	-19129	80494	58524	-21970	96555	44719	-51836	84580	34686	-49894
	前週比 枚数増減 (枚)			-14759	7757	22516	5312	2471	-2841	16061	-13805	-29866	-11975	-10033	1942
	前週比 枚数増減 (%)			-16.41%	16.06%	-54.07%	7.07%	4.41%	-14.85%	19.95%	-23.59%	135.94%	-12.40%	-22.44%	-3.75%
GBP	30327	31255	928	28090	42233	14143	32284	34113	1829	33554	35304	1750	36684	25458	-11226
	前週比 枚数増減 (枚)			-2237	10978	13215	4194	-8120	-12314	1270	1191	-79	3130	-9846	-12976
	前週比 枚数増減 (%)			-7.38%	35.12%	1424.03%	14.93%	-19.23%	-87.07%	3.93%	3.49%	-4.32%	9.33%	-27.89%	-741.49%
AUD	61179	10260	-50919	63002	9959	-53043	72030	12015	-60015	78547	13342	-65205	79616	11946	-67670
	前週比 枚数増減 (枚)			1823	-301	-2124	9028	2056	-6972	6517	1327	-5190	1069	-1396	-2465
	前週比 枚数増減 (%)			2.98%	-2.93%	4.17%	14.33%	20.64%	13.14%	9.05%	11.04%	8.65%	1.36%	-10.46%	3.78%
CAD	36008	9717	-26291	31219	9942	-21277	35657	9255	-26402	32631	19109	-13522	33746	14891	-18855
	前週比 枚数増減 (枚)			-4789	225	5014	4438	-687	-5125	-3026	9854	12880	1115	-4218	-5333
	前週比 枚数増減 (%)			-13.30%	2.32%	-19.07%	14.22%	-6.91%	24.09%	-8.49%	106.47%	-48.78%	3.42%	-22.07%	39.44%
CHF	24409	8748	-15661	23088	8363	-14725	27846	6727	-21119	26290	9425	-16865	25555	12268	-13287
	前週比 枚数増減 (枚)			-1321	-385	936	4758	-1636	-6394	-1556	2698	4254	-735	2843	3578
	前週比 枚数増減 (%)			-5.41%	-4.40%	-5.98%	20.61%	-19.56%	43.42%	-5.59%	40.11%	-20.14%	-2.80%	30.16%	-21.22%
NZD	22518	9894	-12624	23234	9358	-13876	23579	7855	-15724	23573	7569	-16004	23520	4302	-19218
	前週比 枚数増減 (枚)			716	-536	-1252	345	-1503	-1848	-6	-286	-280	-53	-3267	-3214
	前週比 枚数増減 (%)			3.18%	-5.42%	9.92%	1.48%	-16.06%	13.32%	-0.03%	-3.64%	1.78%	-0.22%	-43.16%	20.08%
MXN	112311	7399	-104912	113219	4538	-108681	111814	3546	-108268	95505	5307	-90198	66092	17929	-48163
	前週比 枚数増減 (枚)			908	-2861	-3769	-1405	-992	413	-16309	1761	18070	-29413	12622	42035
	前週比 枚数増減 (%)			0.81%	-38.67%	3.59%	-1.24%	-21.86%	-0.38%	-14.59%	49.66%	-16.69%	-30.80%	237.84%	-46.60%
Total	414709	148212	-266497	389222	164628	-224594	407890	157869	-250021	422538	153027	-269511	388411	135330	-253081
	前週比 枚数増減 (枚)			-25487	16416	41903	18668	-6759	-25427	14648	-4842	-19490	-34127	-17697	16430
	前週比 枚数増減 (%)			-6.15%	11.08%	-15.72%	4.80%	-4.11%	11.32%	3.59%	-3.07%	7.80%	-8.08%	-11.56%	-6.10%
Total (MXN除く)	302398	140813	-161585	276003	160090	-115913	296076	154323	-141753	327033	147720	-179313	322319	117401	-204918
	前週比 枚数増減 (枚)			-26395	19277	45672	20073	-5767	-25840	30957	-6603	-37560	-4714	-30319	-25605
	前週比 枚数増減 (%)			-8.73%	13.69%	-28.26%	7.27%	-3.60%	22.29%	10.46%	-4.28%	26.50%	-1.44%	-20.52%	14.28%

### 直近5週 CFTC IMM主要7通貨の構成



JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE  
FUTURES ONLY POSITIONS

Code-097741  
2011/06/17 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
2011/06/14	38618	13850	-24768	52468	27559	47182	19623	74741	66177	61032	-5145	127209	80.53	80.04
2011/06/07	35883	18252	-17631	54135	40964	53425	12461	94389	76847	71677	-5170	148524	80.12	80.30
2011/05/31	24186	25834	1648	50020	44221	35534	-8687	79755	68407	61368	-7039	129775	81.50	80.28
2011/05/24	32188	24182	-8006	56370	41588	41871	283	83459	73776	66053	-7723	139829	82.01	80.80
2011/05/17	38016	22643	-15373	60659	40617	43409	2792	84026	78633	66052	-12581	144685	81.43	81.71
2011/05/10	36100	23046	-13054	59146	40579	41896	1317	82475	76679	64942	-11737	141621	80.86	80.72
2011/05/03	19779	38598	18819	58377	58959	27519	-31440	86478	78738	66117	-12621	144855	80.97	80.63
2011/04/26	14063	51060	36997	65123	76538	22612	-53926	99150	90601	73672	-16929	164273	81.60	81.20
2011/04/19	12935	65918	52983	78853	96035	21785	-74250	117820	108970	87703	-21267	196673	82.57	81.88
2011/04/12	14183	67060	52877	81243	95231	18248	-76983	113479	109414	85308	-24106	194722	83.55	83.12
2011/04/05	16516	59747	43231	76263	81153	19159	-61994	100312	97669	78906	-18763	176575	85.17	84.75
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	82.68	81.85
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	82.78	81.68
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	81.37	82.19
2011/01/25	54495	22277	-32218	76772	36405	63818	27413	100223	90900	86095	-4805	176995	82.20	82.12
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	83.33	82.86
2011/01/04	65924	26859	-39065	92783	35714	74487	38773	110201	101638	101346	-292	202984	82.09	83.14
2010/12/28	49941	20300	-29641	70241	35204	59053	23849	94257	85145	79353	-5792	164498	82.41	81.15
2010/12/21	34243	21714	-12529	55957	36574	38943	2369	75517	70817	60657	-10160	131474	83.74	82.86

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