

JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS

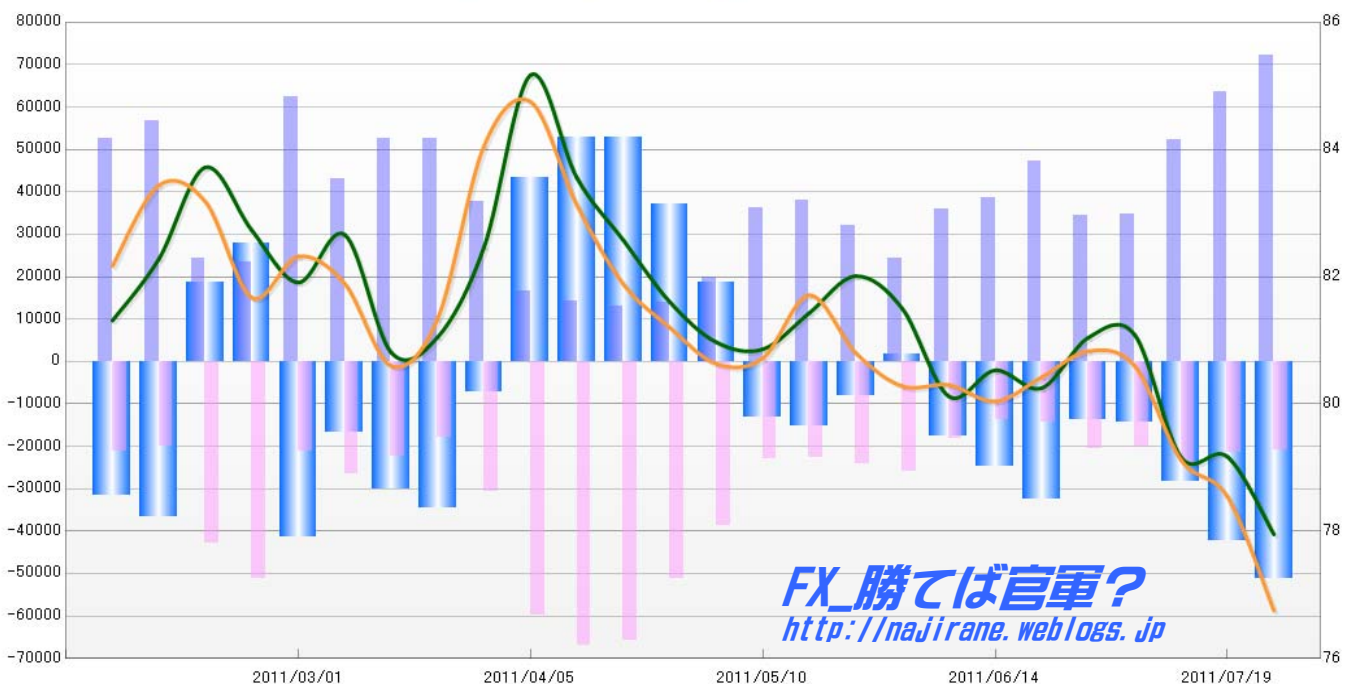
Code-097741

2011/07/29 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(%)		
2011/07/26	72114	8579	13.5%	20812	-568	-2.7%	-51302	-9147	21.7%	92926	8011	9.4%	77.95	76.75
2011/07/19	63535	11258	21.5%	21380	-2609	-10.9%	-42155	-13867	49.0%	84915	8649	11.3%	79.17	78.54
2011/07/12	52277	17682	51.1%	23989	3721	18.4%	-28288	-13961	97.4%	76266	21403	39.0%	79.16	79.12
2011/07/05	34595	276	0.8%	20268	-428	-2.1%	-14327	-704	5.2%	54863	-152	-0.3%	81.09	80.60
2011/06/28	34319	-12755	-27.1%	20696	6216	42.9%	-13623	18971	-58.2%	55015	-6539	-10.6%	81.04	80.83
2011/06/21	47074	8456	21.9%	14480	630	4.5%	-32594	-7826	31.6%	61554	9086	17.3%	80.25	80.42
2011/06/14	38618	2735	7.6%	13850	-4402	-24.1%	-24768	-7137	40.5%	52468	-1667	-3.1%	80.53	80.04
2011/06/07	35883	11697	48.4%	18252	-7582	-29.3%	-17631	-19279	-1169.8%	54135	4115	8.2%	80.12	80.30
2011/05/31	24186	-8002	-24.9%	25834	1652	6.8%	1648	9654	-120.6%	50020	-6350	-11.3%	81.50	80.28
2011/05/24	32188	-5828	-15.3%	24182	1539	6.8%	-8006	7367	-47.9%	56370	-4289	-7.1%	82.01	80.80
2011/05/17	38016	1916	5.3%	22643	-403	-1.7%	-15373	-2319	17.8%	60659	1513	2.6%	81.43	81.71
2011/05/10	36100	16321	82.5%	23046	-15552	-40.3%	-13054	-31873	-169.4%	59146	769	1.3%	80.86	80.72
2011/05/03	19779	5716	40.6%	38598	-12462	-24.4%	18819	-18178	-49.1%	58377	-6746	-10.4%	80.97	80.63
2011/04/26	14063	1128	8.7%	51060	-14858	-22.5%	36997	-15986	-30.2%	65123	-13730	-17.4%	81.60	81.20
2011/04/19	12935	-1248	-8.8%	65918	-1142	-1.7%	52983	106	0.2%	78853	-2390	-2.9%	82.57	81.88
2011/04/12	14183	-2333	-14.1%	67060	7313	12.2%	52877	9646	22.3%	81243	4980	6.5%	83.55	83.12
2011/04/05	16516	-21221	-56.2%	59747	29062	94.7%	43231	50283	-713.0%	76263	7841	11.5%	85.17	84.75
2011/03/29	37737	-14747	-28.1%	30685	12726	70.9%	-7052	27473	-79.6%	68422	-2021	-2.9%	82.47	84.06
2011/03/22	52484	-119	-0.2%	17959	-4414	-19.7%	-34525	-4295	14.2%	70443	-4533	-6.0%	81.05	81.34
2011/03/15	52603	9398	21.8%	22373	-4176	-15.7%	-30230	-13574	81.5%	74976	5222	7.5%	80.81	80.60
2011/03/08	43205	-19191	-30.8%	26549	5427	25.7%	-16656	24618	-59.6%	69754	-13764	-16.5%	82.68	81.85
2011/03/01	62396	38939	166.0%	21122	-30081	-58.7%	-41274	-69020	-248.8%	83518	8858	11.9%	81.91	82.32
2011/02/22	23457	-932	-3.8%	51203	8266	19.3%	27746	9198	49.6%	74660	7334	10.9%	82.78	81.68
2011/02/15	24389	-32218	-56.9%	42937	23061	116.0%	18548	55279	-150.5%	67326	-9157	-12.0%	83.72	83.18
2011/02/08	56607	3959	7.5%	19876	-1291	-6.1%	-36731	-5250	16.7%	76483	2668	3.6%	82.28	83.44
2011/02/01	52648			21167			-31481			73815			81.37	82.19

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
FUTURES ONLY POSITIONS**

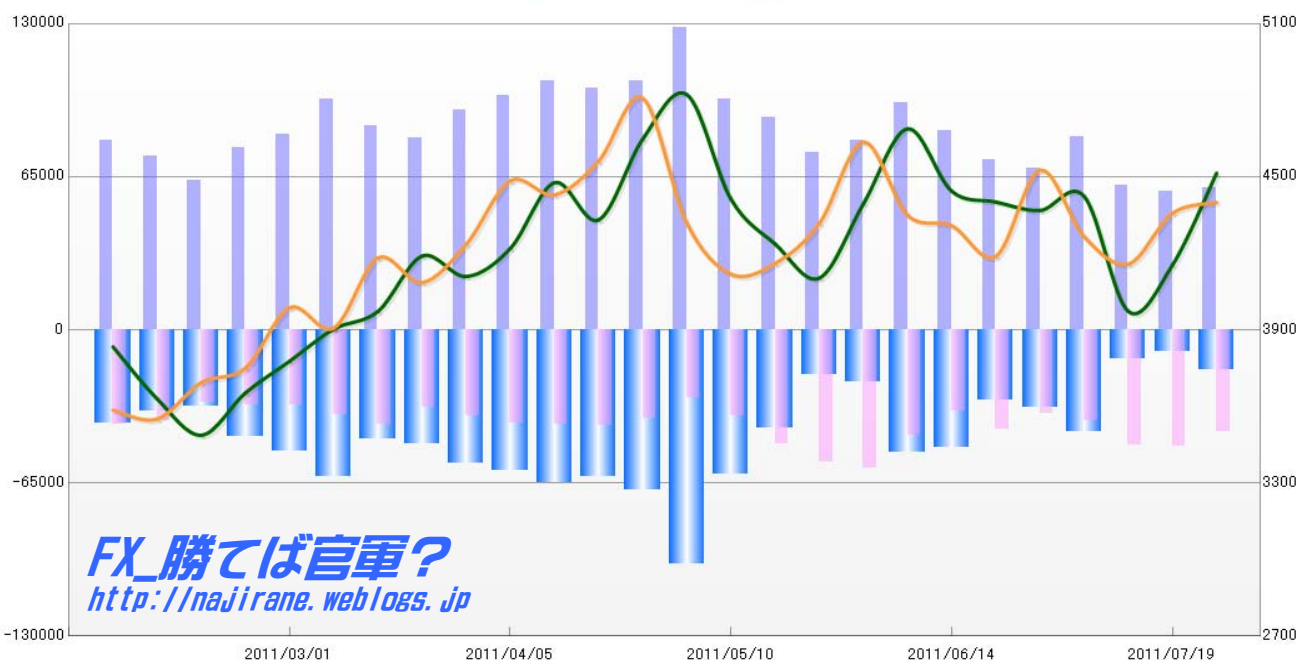
Code-099741

2011/07/29 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						
2011/07/26	60177	1597	2.7%	43139	-6195	-12.6%	-17038	-7792	84.3%	103316	-4598	-4.3%	1.4514	1.4399
2011/07/19	58580	-2812	-4.6%	49334	358	0.7%	-9246	3170	-25.5%	107914	-2454	-2.2%	1.4154	1.4357
2011/07/12	61392	-20468	-25.0%	48976	10310	26.7%	-12416	30778	-71.3%	110368	-10158	-8.4%	1.3972	1.4158
2011/07/05	81860	13060	19.0%	38666	2853	8.0%	-43194	-10207	30.9%	120526	15913	15.2%	1.4423	1.4265
2011/06/28	68800	-3353	-4.6%	35813	-6569	-15.5%	-32987	-3216	10.8%	104613	-9922	-8.7%	1.4368	1.4526
2011/06/21	72153	-12427	-14.7%	42382	7696	22.2%	-29771	20123	-40.3%	114535	-4731	-4.0%	1.4401	1.4188
2011/06/14	84580	-11975	-12.4%	34686	-10033	-22.4%	-49894	1942	-3.7%	119266	-22008	-15.6%	1.4443	1.4308
2011/06/07	96555	16061	20.0%	44719	-13805	-23.6%	-51836	-29866	135.9%	141274	2256	1.6%	1.4688	1.4349
2011/05/31	80494	5312	7.1%	58524	2471	4.4%	-21970	-2841	14.9%	139018	7783	5.9%	1.4395	1.4636
2011/05/24	75182	-14759	-16.4%	56053	7757	16.1%	-19129	22516	-54.1%	131235	-7002	-5.1%	1.4103	1.4317
2011/05/17	89941	-8113	-8.3%	48296	11689	31.9%	-41645	19802	-32.2%	138237	3576	2.7%	1.4236	1.4160
2011/05/10	98054	-30406	-23.7%	36607	7663	26.5%	-61447	38069	-38.3%	134661	-22743	-14.4%	1.4411	1.4118
2011/05/03	128460	22777	21.6%	28944	-8460	-22.6%	-99516	-31237	45.7%	157404	14317	10.0%	1.4822	1.4317
2011/04/26	105683	2997	2.9%	37404	-3087	-7.6%	-68279	-6084	9.8%	143087	-90	-0.1%	1.4648	1.4808
2011/04/19	102686	-2739	-2.6%	40491	51	0.1%	-62195	2790	-4.3%	143177	-2688	-1.8%	1.4331	1.4561
2011/04/12	105425	6020	6.1%	40440	892	2.3%	-64985	-5128	8.6%	145865	6912	5.0%	1.4477	1.4429
2011/04/05	99405	6374	6.9%	39548	3147	8.6%	-59857	-3227	5.7%	138953	9521	7.4%	1.4219	1.4484
2011/03/29	93031	11457	14.0%	36401	3180	9.6%	-56630	-8277	17.1%	129432	14637	12.8%	1.4109	1.4235
2011/03/22	81574	-4932	-5.7%	33221	-6969	-17.3%	-48353	-2037	4.4%	114795	-11901	-9.4%	1.4189	1.4085
2011/03/15	86506	-11665	-11.9%	40190	4313	12.0%	-46316	15978	-25.6%	126696	-7352	-5.5%	1.3972	1.4182
2011/03/08	98171	15067	18.1%	35877	4081	12.8%	-62294	-10986	21.4%	134048	19148	16.7%	1.3902	1.3902
2011/03/01	83104	5650	7.3%	31796	-60	-0.2%	-51308	-5710	12.5%	114900	5590	5.1%	1.3777	1.3987
2011/02/22	77454	14059	22.2%	31856	925	3.0%	-45598	-13134	40.5%	109310	14984	15.9%	1.3655	1.3749
2011/02/15	63395	-10107	-13.8%	30931	-7837	-20.2%	-32464	2270	-6.5%	94326	-17944	-16.0%	1.3487	1.3693
2011/02/08	73502	-6879	-8.6%	38768	-1679	-4.2%	-34734	5200	-13.0%	112270	-8558	-7.1%	1.3629	1.3550
2011/02/01	80381			40447			-39934			120828			1.3825	1.3583

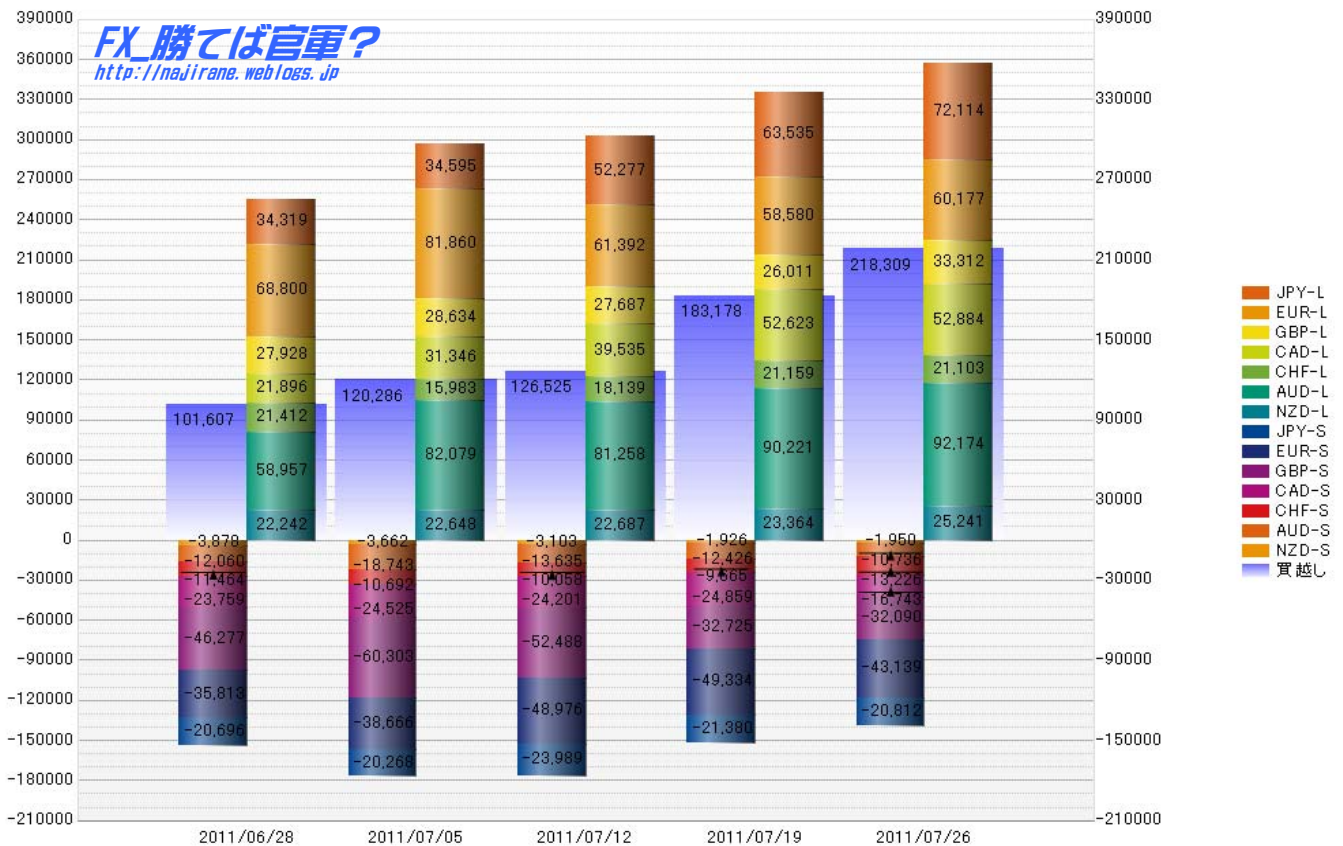
**EURO FX - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS**

— 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)



	2011/06/28			2011/07/05			2011/07/12			2011/07/19			2011/07/26		
	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	34319	20696	-13623	34595	20268	-14327	52277	23989	-28288	63535	21380	-42155	72114	20812	-51302
	前週比 枚数増減 (枚)			276	-428	-704	17682	3721	-13961	11258	-2609	-13867	8579	-568	-9147
	前週比 枚数増減 (%)			0.80%	-2.07%	5.17%	51.11%	18.36%	97.45%	21.54%	-10.88%	49.02%	13.50%	-2.66%	21.70%
EUR	68800	35813	-32987	81860	38666	-43194	61392	48976	-12416	58580	49334	-9246	60177	43139	-17038
	前週比 枚数増減 (枚)			13060	2853	-10207	-20468	10310	30778	-2812	358	3170	1597	-6195	-7792
	前週比 枚数増減 (%)			18.98%	7.97%	30.94%	-25.00%	26.66%	-71.26%	-4.58%	0.73%	-25.53%	2.73%	-12.56%	84.27%
GBP	27928	46277	18349	28634	60303	31669	27687	52488	24801	26011	32725	6714	33312	32090	-1222
	前週比 枚数増減 (枚)			706	14026	13320	-947	-7815	-6868	-1676	-19763	-18087	7301	-635	-7936
	前週比 枚数増減 (%)			2.53%	30.31%	72.59%	-3.31%	-12.96%	-21.69%	-6.05%	-37.65%	-72.93%	28.07%	-1.94%	-118.20%
AUD	58957	12060	-46897	82079	18743	-63336	81258	13635	-67623	90221	12426	-77795	92174	10736	-81438
	前週比 枚数増減 (枚)			23122	6683	-16439	-821	-5108	-4287	8963	-1209	-10172	1953	-1690	-3643
	前週比 枚数増減 (%)			39.22%	55.41%	35.05%	-1.00%	-27.25%	6.77%	11.03%	-8.87%	15.04%	2.16%	-13.60%	4.68%
CAD	21896	23759	1863	31346	24525	-6821	39535	24201	-15334	52623	24859	-27764	52884	16743	-36141
	前週比 枚数増減 (枚)			9450	766	-8684	8189	-324	-8513	13088	658	-12430	261	-8116	-8377
	前週比 枚数増減 (%)			43.16%	3.22%	-466.13%	26.12%	-1.32%	124.81%	33.10%	2.72%	81.06%	0.50%	-32.65%	30.17%
CHF	21412	11464	-9948	15983	10692	-5291	18139	10058	-8081	21159	9665	-11494	21103	13226	-7877
	前週比 枚数増減 (枚)			-5429	-772	4657	2156	-634	-2790	3020	-393	-3413	-56	3561	3617
	前週比 枚数増減 (%)			-25.35%	-6.73%	-46.81%	13.49%	-5.93%	52.73%	16.65%	-3.91%	42.23%	-0.26%	36.84%	-31.47%
NZD	22242	3878	-18364	22648	3662	-18986	22687	3103	-19584	23364	1926	-21438	25241	1950	-23291
	前週比 枚数増減 (枚)			406	-216	-622	39	-559	-598	677	-1177	-1854	1877	24	-1853
	前週比 枚数増減 (%)			1.83%	-5.57%	3.39%	0.17%	-15.26%	3.15%	2.98%	-37.93%	9.47%	8.03%	1.25%	8.64%
MXN	59833	13756	-46077	89492	6548	-82944	111530	13083	-98447	100309	11043	-89266	103288	11375	-91913
	前週比 枚数増減 (枚)			29659	-7208	-36867	22038	6535	-15503	-11221	-2040	9181	2979	332	-2647
	前週比 枚数増減 (%)			49.57%	-52.40%	80.01%	24.63%	99.80%	18.69%	-10.06%	-15.59%	-9.33%	2.97%	3.01%	2.97%
Total	315387	167703	-147684	386637	183407	-203230	414505	189533	-224972	435802	163358	-272444	460293	150071	-310222
	前週比 枚数増減 (枚)			71250	15704	-55546	27868	6126	-21742	21297	-26175	-47472	24491	-13287	-37778
	前週比 枚数増減 (%)			22.59%	9.36%	37.61%	7.21%	3.34%	10.70%	5.14%	-13.81%	21.10%	5.62%	-8.13%	13.87%
Total (MXN除く)	255554	153947	-101607	297145	176859	-120286	302975	176450	-126525	335493	152315	-183178	357005	138696	-218309
	前週比 枚数増減 (枚)			41591	22912	-18679	5830	-409	-6239	32518	-24135	-56653	21512	-13619	-35131
	前週比 枚数増減 (%)			16.27%	14.88%	18.38%	1.96%	-0.23%	5.19%	10.73%	-13.68%	44.78%	6.41%	-8.94%	19.18%

直近5週 CFTC IMM主要7通貨の構成



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

**Code-097741
2011/07/29 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
2011/07/26	72114	20812	-51302	92926	31950	86498	54548	118448	104064	107310	3246	211374	77.95	76.75
2011/07/19	63535	21380	-42155	84915	31874	78836	46962	110710	95409	100216	4807	195625	79.17	78.54
2011/07/12	52277	23989	-28288	76266	31775	59654	27879	91429	84052	83643	-409	167695	79.16	79.12
2011/07/05	34595	20268	-14327	54863	37001	43359	6358	80360	71596	63627	-7969	135223	81.09	80.60
2011/06/28	34319	20696	-13623	55015	37464	41037	3573	78501	71783	61733	-10050	133516	81.04	80.83
2011/06/21	47074	14480	-32594	61554	23172	55263	32091	78435	70246	69743	-503	139989	80.25	80.42
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

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