

JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE  
2011/04/26 ~ 2011/10/18

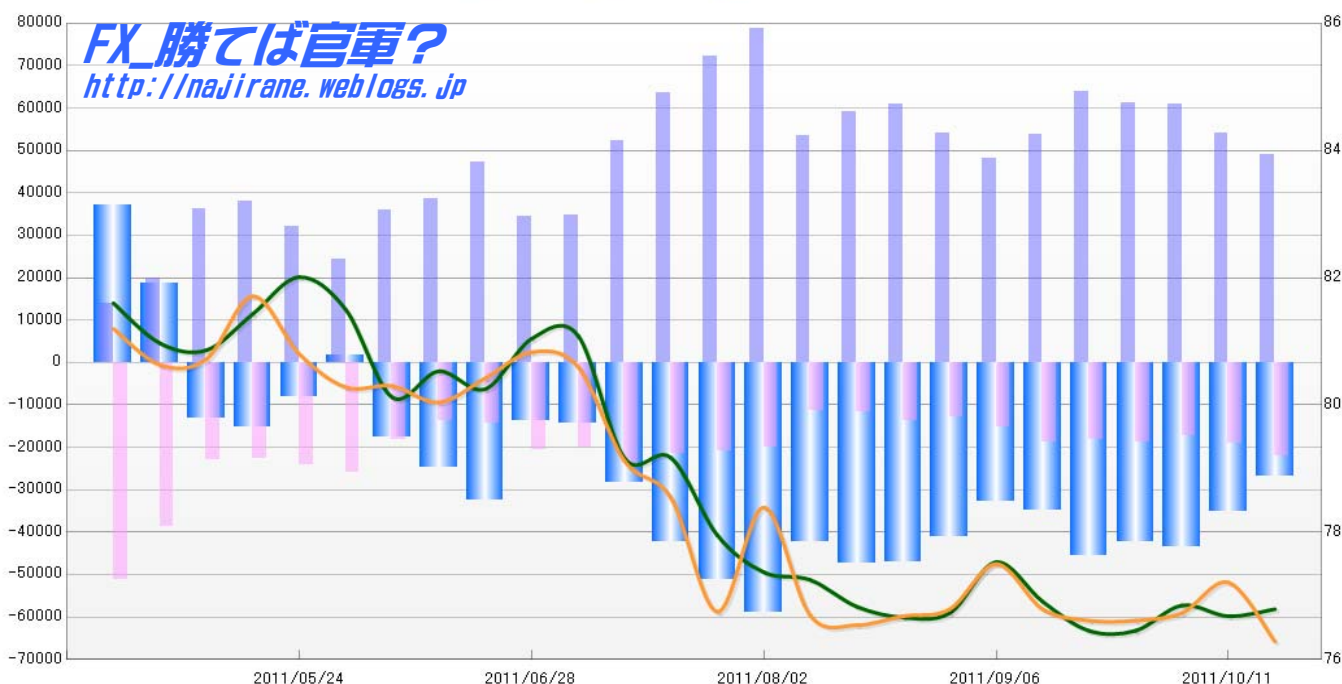
Code=097741

2011/10/21 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(%)		
2011/10/18	49047	-5143	-9.5%	22140	3069	16.1%	-26907	-8212	-23.4%	71187	-2074	-2.8%	76.79	76.28
2011/10/11	54190	-6677	-11.0%	19071	1666	9.6%	-35119	-8343	-19.2%	73261	-5011	-6.4%	76.68	77.21
2011/10/04	60867	-299	-0.5%	17405	-1439	-7.6%	-43462	1140	2.7%	78272	-1738	-2.2%	76.85	76.73
2011/09/27	61166	-2722	-4.3%	18844	573	3.1%	-42322	-3295	-7.2%	80010	-2149	-2.6%	76.74	77.02
2011/09/20	63888	10110	18.8%	18271	-552	-2.9%	-45617	10662	30.5%	82159	9558	13.2%	76.45	76.61
2011/09/13	53778	5653	11.7%	18223	3485	22.7%	-34955	2168	6.6%	72601	9138	14.4%	76.91	76.79
2011/09/06	48125	-6011	-11.1%	15338	2387	18.4%	-32787	-8398	-20.4%	63463	-3624	-5.4%	77.53	77.50
2011/08/30	54136	-6695	-11.0%	12951	-741	-5.4%	-41185	-5954	-12.6%	67087	-7436	-10.0%	76.73	76.79
2011/08/23	60831	1771	3.0%	13692	1980	16.9%	-47139	-209	-0.4%	74523	3751	5.3%	76.66	76.68
2011/08/16	59060	5674	10.6%	11712	475	4.2%	-47348	5199	12.3%	70772	6149	9.5%	76.83	76.54
2011/08/09	53386	-25469	-32.3%	11237	-8785	-43.9%	-42149	-16684	-28.4%	64623	-34254	-34.6%	77.25	76.69
2011/08/02	78855	6741	9.3%	20022	-790	-3.8%	-58833	7531	14.7%	98877	5951	6.4%	77.37	78.39
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			51060			36997			65123			81.60	81.20

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)



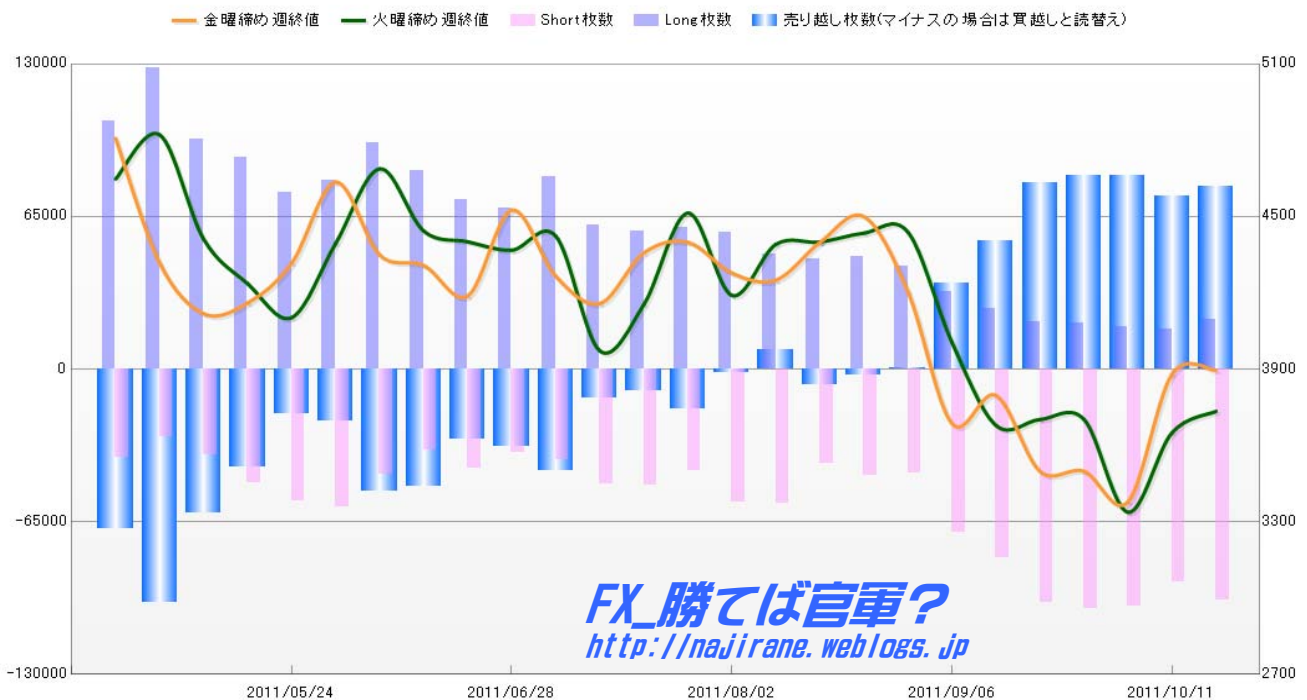
EURO FX - CHICAGO MERCANTILE EXCHANGE  
2011/04/26 ~ 2011/10/18

Code-099741

2011/10/21 NYクローズ時公表値

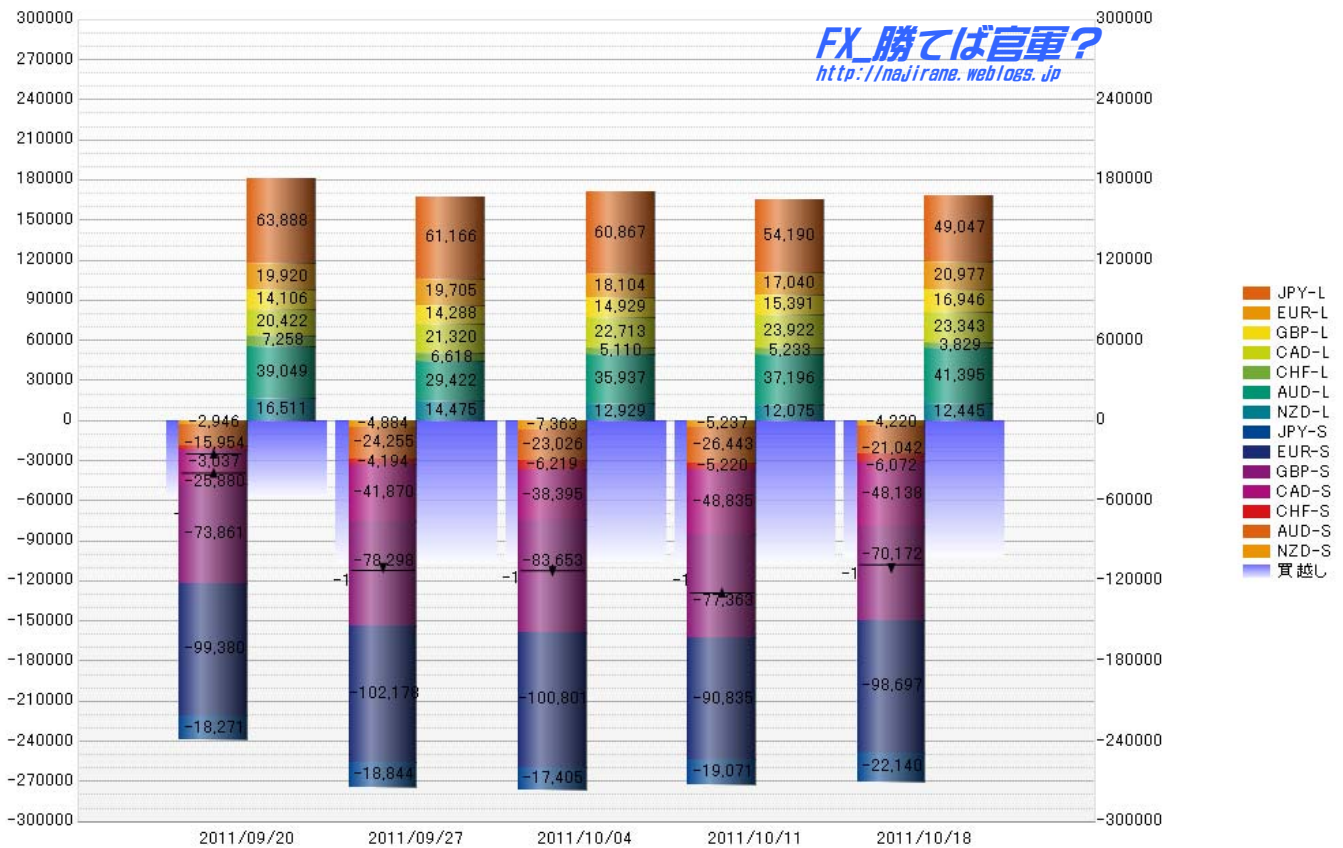
Report_Date	Non Commercial Positions										火曜日 引け値	金曜日 引け値		
	Long	増減		Short	増減		売り越し	増減		売買計			増減	
2011/10/18	20977	3937	23.1%	98697	7862	8.7%	77720	3925	5.3%	119674	11799	10.9%	1.3734	1.3895
2011/10/11	17040	-1064	-5.9%	90835	-9966	-9.9%	73795	-8902	-10.8%	107875	-11030	-9.3%	1.3650	1.3880
2011/10/04	18104	-1601	-8.1%	1E+05	-1377	-1.3%	82697	224	0.3%	118905	-2978	-2.4%	1.3337	1.3378
2011/09/27	19705	-215	-1.1%	1E+05	2798	2.8%	82473	3013	3.8%	121883	2583	2.2%	1.3586	1.3389
2011/09/20	19920	-5784	-22.5%	99380	19217	24.0%	79460	25001	45.9%	119300	13433	12.7%	1.3702	1.3498
2011/09/13	25704	-7463	-22.5%	80163	10553	15.2%	54459	18016	49.4%	105867	3090	3.0%	1.3679	1.3797
2011/09/06	33167	-10727	-24.4%	69610	25332	57.2%	36443	36059	9390.4%	102777	14605	16.6%	1.4005	1.3686
2011/08/30	43894	-3817	-8.0%	44278	-894	-2.0%	384	-2923	-115.1%	88172	-4711	-5.1%	1.4439	1.4205
2011/08/23	47711	617	1.3%	45172	4804	11.9%	-2539	-4187	-62.3%	92883	5421	6.2%	1.4435	1.4500
2011/08/16	47094	-1935	-3.9%	40368	-16934	-29.6%	-6726	-14999	-181.3%	87462	-18869	-17.7%	1.4400	1.4398
2011/08/09	49029	-9284	-15.9%	57302	752	1.3%	8273	-10036	-569.3%	106331	-8532	-7.4%	1.4391	1.4250
2011/08/02	58313	-1864	-3.1%	56550	13411	31.1%	-1763	-15275	-89.7%	114863	11547	11.2%	1.4190	1.4278
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			37404			-68279			143087			1.4648	1.4808

EURO FX - CHICAGO MERCANTILE EXCHANGE  
FUTURES ONLY POSITIONS



	2011/09/20			2011/09/27			2011/10/04			2011/10/11			2011/10/18		
	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	63888	18271	-45617	61166	18844	-42322	60867	17405	-43462	54190	19071	-35119	49047	22140	-26907
	前週比 枚数増減 (枚)			-2722	573	3295	-299	-1439	-1140	-6677	1666	8343	-5143	3069	8212
	前週比 枚数増減 (%)			-4.26%	3.14%	-7.22%	-0.49%	-7.64%	2.69%	-10.97%	9.57%	-19.20%	-9.49%	16.09%	-23.38%
EUR	19920	99380	79460	19705	102178	82473	18104	100801	82697	17040	90835	73795	20977	98697	77720
	前週比 枚数増減 (枚)			-215	2798	3013	-1601	-1377	224	-1064	-9966	-8902	3937	7862	3925
	前週比 枚数増減 (%)			-1.08%	2.82%	3.79%	-8.12%	-1.35%	0.27%	-5.88%	-9.89%	-10.76%	23.10%	8.66%	5.32%
GBP	14106	73861	59755	14288	78298	64010	14929	83653	68724	15391	77363	61972	16946	70172	53226
	前週比 枚数増減 (枚)			182	4437	4255	641	5355	4714	462	-6290	-6752	1555	-7191	-8746
	前週比 枚数増減 (%)			1.29%	6.01%	7.12%	4.49%	6.84%	7.36%	3.09%	-7.52%	-9.82%	10.10%	-9.30%	-14.11%
AUD	39049	15954	-23095	29422	24255	-5167	35937	23026	-12911	37196	26443	-10753	41395	21042	-20353
	前週比 枚数増減 (枚)			-9627	8301	17928	6515	-1229	-7744	1259	3417	2158	4199	-5401	-9600
	前週比 枚数増減 (%)			-24.65%	52.03%	-77.63%	22.14%	-5.07%	-149.87%	3.50%	14.84%	-16.71%	11.29%	-20.43%	89.28%
CAD	20422	25880	5458	21320	41870	20550	22713	38395	15682	23922	48835	24913	23343	48138	24795
	前週比 枚数増減 (枚)			898	15990	15092	1393	-3475	-4868	1209	10440	9231	-579	-697	-118
	前週比 枚数増減 (%)			4.40%	61.79%	276.51%	6.53%	-8.30%	-23.69%	5.32%	27.19%	58.86%	-2.42%	-1.43%	-0.47%
CHF	7258	3037	-4221	6618	4194	-2424	5110	6219	1109	5233	5220	-13	3829	6072	2243
	前週比 枚数増減 (枚)			-640	1157	1797	-1508	2025	3533	123	-999	-1122	-1404	852	2256
	前週比 枚数増減 (%)			-8.82%	38.10%	-42.57%	-22.79%	48.28%	-145.75%	2.41%	-16.06%	-101.17%	-26.83%	16.32%	#####
NZD	16511	2946	-13565	14475	4884	-9591	12929	7363	-5566	12075	5237	-6838	12445	4220	-8225
	前週比 枚数増減 (枚)			-2036	1938	3974	-1546	2479	4025	-854	-2126	-1272	370	-1017	-1387
	前週比 枚数増減 (%)			-12.33%	65.78%	-29.30%	-10.68%	50.76%	-41.97%	-6.61%	-28.87%	22.85%	3.06%	-19.42%	20.28%
MXN	8251	25141	16890	10211	30837	20626	6904	32335	25431	7397	32275	24878	8298	32427	24129
	前週比 枚数増減 (枚)			1960	5696	3736	-3307	1498	4805	493	-60	-553	901	152	-749
	前週比 枚数増減 (%)			23.75%	22.66%	22.12%	-32.39%	4.86%	23.30%	7.14%	-0.19%	-2.17%	12.18%	0.47%	-3.01%
Total	189405	264470	75065	177205	305360	128155	177493	309197	131704	172444	305279	132835	176280	302908	126628
	前週比 枚数増減 (枚)			-12200	40890	53090	288	3837	3549	-5049	-3918	1131	3836	-2371	-6207
	前週比 枚数増減 (%)			-6.44%	15.46%	70.73%	0.16%	1.26%	2.77%	-2.84%	-1.27%	0.86%	2.22%	-0.78%	-4.67%
Total (MXN除く)	181154	239329	58175	166994	274523	107529	170589	276862	106273	165047	273004	107957	167982	270481	102499
	前週比 枚数増減 (枚)			-14160	35194	49354	3595	2339	-1256	-5542	-3858	1684	2935	-2523	-5458
	前週比 枚数増減 (%)			-7.8%	14.7%	84.8%	2.2%	0.9%	-1.2%	-3.2%	-1.4%	1.6%	1.8%	-0.9%	-5.1%

### 直近5週 CFTC IMM主要7通貨の構成



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

**Code-097741  
2011/10/21 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
2011/10/18	49047	22140	-26907	71187	78263	100223	21960	178486	127310	122363	-4947	249673	76.79	76.28
2011/10/11	54190	19071	-35119	73261	73150	105272	32122	178422	127340	124343	-2997	251683	76.68	77.21
2011/10/04	60867	17405	-43462	78272	46805	86267	39462	133072	107672	103672	-4000	211344	76.85	76.73
2011/09/27	61166	18844	-42322	80010	37340	77590	40250	114930	98506	96434	-2072	194940	76.74	77.02
2011/09/20	63888	18271	-45617	82159	35079	82253	47174	117332	98967	100524	1557	199491	76.45	76.61
2011/09/13	53778	18823	-34955	72601	69951	101512	31561	171463	123729	120335	-3394	244064	76.91	76.79
2011/09/06	48125	15338	-32787	63463	47213	75362	28149	122575	95338	90700	-4638	186038	77.53	77.50
2011/08/30	54136	12951	-41185	67087	40060	84413	44353	124473	94196	97364	3168	191560	76.73	76.79
2011/08/23	60831	13692	-47139	74523	40500	89204	48704	129704	101331	102896	1565	204227	76.66	76.68
2011/08/16	59060	11712	-47348	70772	34111	88078	53967	122189	93171	99790	6619	192961	76.83	76.54
2011/08/09	53386	11237	-42149	64623	33208	83110	49902	116318	86594	94347	7753	180941	77.25	76.69
2011/08/02	78855	20022	-58833	98877	31542	96406	64864	127948	110397	116428	6031	226825	77.37	78.39
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

**JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE  
FUTURES ONLY POSITIONS Code-097741**

