

JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE
2011/06/28 ~ 2011/12/20

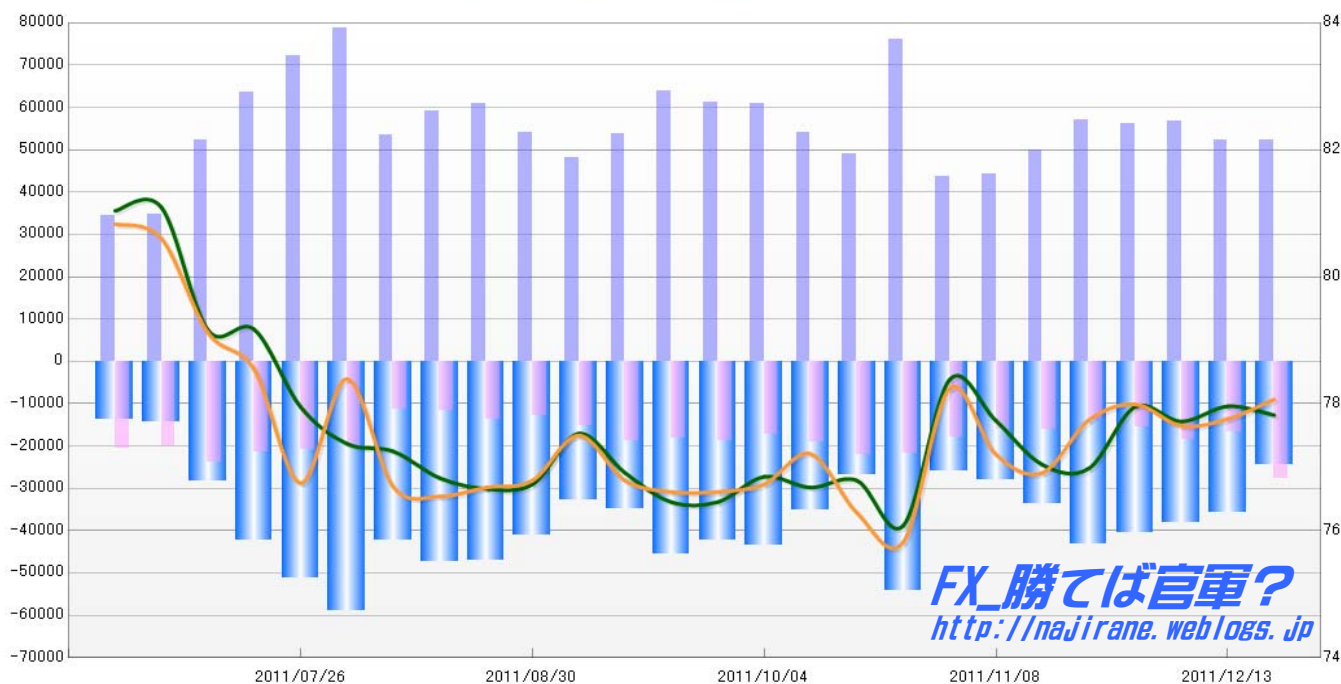
Code-097741

2011/12/23 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(%)		
2011/12/20	52148	-101	-0.2%	27672	11023	66.2%	-24476	-11124	-31.2%	79820	10922	15.9%	77.82	78.07
2011/12/13	52249	-4568	-8.0%	16649	-1897	-10.2%	-35600	-2671	-7.0%	68898	-6465	-8.6%	77.96	77.76
2011/12/06	56817	655	1.2%	18546	2931	18.8%	-38271	-2276	-5.6%	75363	3586	5.0%	77.72	77.65
2011/11/29	56162	-856	-1.5%	15615	1777	12.8%	-40547	-2633	-6.1%	71777	921	1.3%	77.95	77.99
2011/11/22	57018	7102	14.2%	13838	-2398	-14.8%	-43180	9500	28.2%	70856	4704	7.1%	76.98	77.74
2011/11/15	49916	5596	12.6%	16236	-7	0.0%	-33680	5603	20.0%	66152	5589	9.2%	77.04	76.91
2011/11/08	44320	649	1.5%	16243	-1524	-8.6%	-28077	2173	8.4%	60563	-875	-1.4%	77.73	77.20
2011/11/01	43671	-32328	-42.5%	17767	-3953	-18.2%	-25904	-28375	-52.3%	61438	-36281	-37.1%	78.38	78.24
2011/10/25	75999	26952	55.0%	21720	-420	-1.9%	-54279	27372	101.7%	97719	26532	37.3%	76.08	75.82
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%	18823	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			20696			-13623			55015			81.04	80.83

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
2011/06/28 ~ 2011/12/20

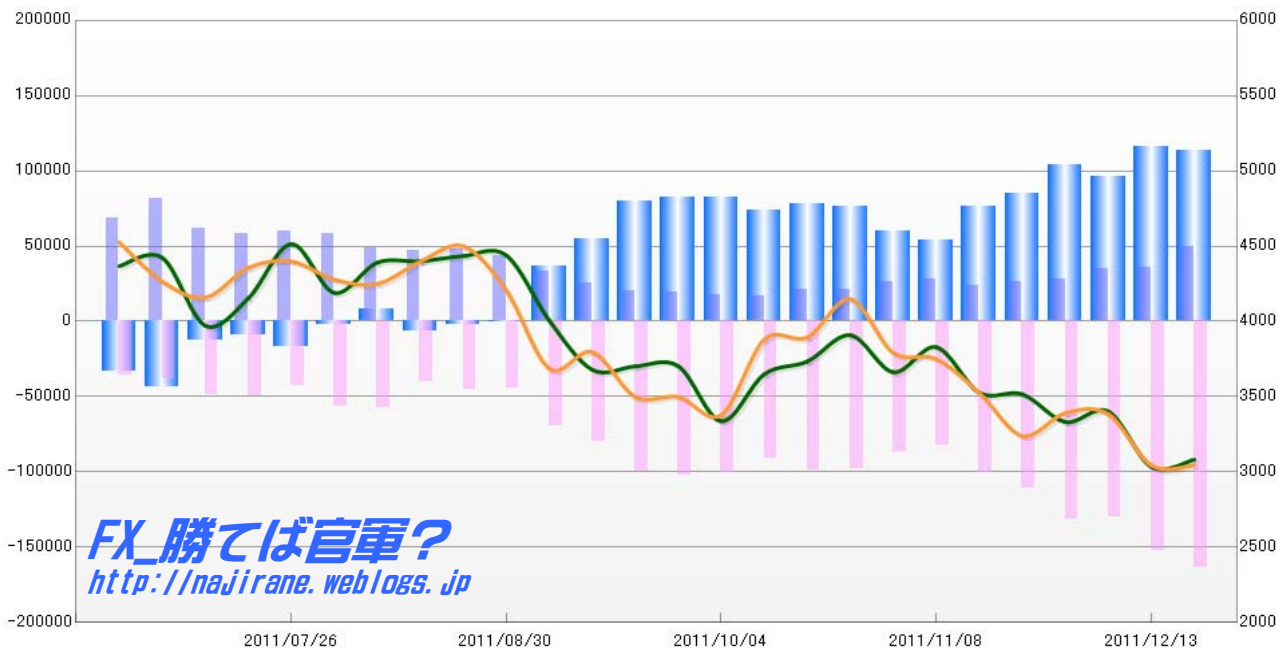
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2011/12/23 NYクローズ時公表値

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	
2011/12/20	49557	14050	39.6%	2E+05	11290	7.4%	113697	-2760	-2.4%	212811	25340	13.5%	1.3082	1.3043
2011/12/13	35507	986	2.9%	2E+05	21629	16.6%	116457	20643	21.5%	187471	22615	13.7%	1.3034	1.3043
2011/12/06	34521	6901	25.0%	1E+05	-1587	-1.2%	95814	-8488	-8.1%	164856	5314	3.3%	1.3402	1.3384
2011/11/29	27620	1677	6.5%	1E+05	20911	18.8%	104302	19234	22.6%	159542	22588	16.5%	1.3332	1.3391
2011/11/22	25943	1895	7.9%	1E+05	10816	10.8%	85068	8921	11.7%	136954	12711	10.2%	1.3516	1.3239
2011/11/15	24048	-3895	-13.9%	1E+05	17995	21.9%	76147	21890	40.3%	124243	14100	12.8%	1.3526	1.3525
2011/11/08	27943	1632	6.2%	82200	-4171	-4.8%	54257	-5803	-9.7%	110143	-2539	-2.3%	1.3829	1.3750
2011/11/01	26311	4988	23.4%	86371	-11464	-11.7%	60060	-16452	-21.5%	112682	-6476	-5.4%	1.3663	1.3791
2011/10/25	21323	346	1.6%	97835	-862	-0.9%	76512	-1208	-1.6%	119158	-516	-0.4%	1.3909	1.4148
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			35813			-32987			104613			1.4368	1.4526

EURO FX - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS

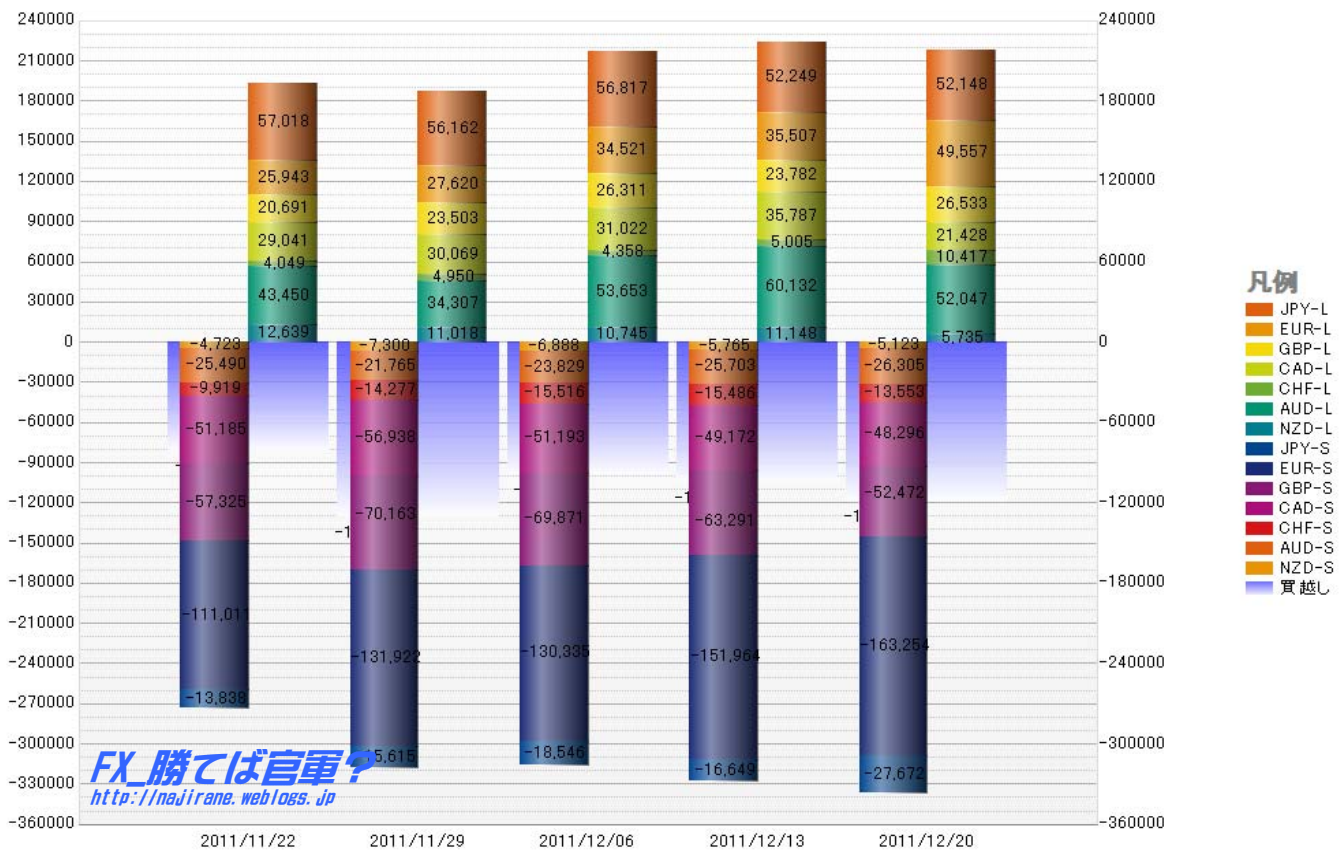
— 金曜締め週終値 — 火曜締め週終値 — Short枚数 — Long枚数 — 売り越し枚数(マイナスの場合は買越しと読替)



FX_勝てば官軍?
<http://najirane.weblogs.jp>

	2011/11/22			2011/11/29			2011/12/06			2011/12/13			2011/12/20		
	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	57018	13838	-43180	56162	15615	-40547	56817	18546	-38271	52249	16649	-35600	52148	27672	-24476
	前週比 枚数増減 (枚)			-856	1777	2633	655	2931	2276	-4568	-1897	2671	-101	11023	11124
	前週比 枚数増減 (%)			-1.50%	12.84%	-6.10%	1.17%	18.77%	-5.61%	-8.04%	-10.23%	-6.98%	-0.19%	66.21%	-31.25%
EUR	25943	111011	85068	27620	131922	104302	34521	130335	95814	35507	151964	116457	49557	163254	113697
	前週比 枚数増減 (枚)			1677	20911	19234	6901	-1587	-8488	986	21629	20643	14050	11290	-2760
	前週比 枚数増減 (%)			6.46%	18.84%	22.61%	24.99%	-1.20%	-8.14%	2.86%	16.59%	21.54%	39.57%	7.43%	-2.37%
GBP	20691	57325	36634	23503	70163	46660	26311	69871	43560	23782	63291	39509	26533	52472	25939
	前週比 枚数増減 (枚)			2812	12838	10026	2808	-292	-3100	-2529	-6580	-4051	2751	-10819	-13570
	前週比 枚数増減 (%)			13.59%	22.40%	27.37%	11.95%	-0.42%	-6.64%	-9.61%	-9.42%	-9.30%	11.57%	-17.09%	-34.35%
AUD	43450	25490	-17960	34307	21765	-12542	53653	23829	-29824	60132	25703	-34429	52047	26305	-25742
	前週比 枚数増減 (枚)			-9143	-3725	5418	19346	2064	-17282	6479	1874	-4605	-8085	602	8687
	前週比 枚数増減 (%)			-21.04%	-14.61%	-30.17%	56.39%	9.48%	-137.79%	12.08%	7.86%	15.44%	-13.45%	2.34%	-25.23%
CAD	29041	51185	22144	30069	56938	26869	31022	51193	20171	35787	49172	13385	21428	48296	26868
	前週比 枚数増減 (枚)			1028	5753	4725	953	-5745	-6698	4765	-2021	-6786	-14359	-876	13483
	前週比 枚数増減 (%)			3.54%	11.24%	21.34%	3.17%	-10.09%	-24.93%	15.36%	-3.95%	-33.64%	-40.12%	-1.78%	100.73%
CHF	4049	9919	5870	4950	14277	9327	4358	15516	11158	5005	15486	10481	10417	13553	3136
	前週比 枚数増減 (枚)			901	4358	3457	-592	1239	1831	647	-30	-677	5412	-1933	-7345
	前週比 枚数増減 (%)			22.25%	43.94%	58.89%	-11.96%	8.68%	19.63%	14.85%	-0.19%	-6.07%	108.13%	-12.48%	-70.08%
NZD	12639	4723	-7916	11018	7300	-3718	10745	6888	-3857	11148	5765	-5383	5735	5123	-612
	前週比 枚数増減 (枚)			-1621	2577	4198	-273	-412	-139	403	-1123	-1526	-5413	-642	4771
	前週比 枚数増減 (%)			-12.83%	54.56%	-53.03%	-2.48%	-5.64%	3.74%	3.75%	-16.30%	39.56%	-48.56%	-11.14%	-88.63%
MXN	6166	37748	31582	6539	42779	36240	18219	39081	20862	17609	40503	22894	20177	38979	18802
	前週比 枚数増減 (枚)			373	5031	4658	11680	-3698	-15378	-610	1422	2032	2568	-1524	-4092
	前週比 枚数増減 (%)			6.05%	13.33%	14.75%	178.62%	-8.64%	-42.43%	-3.35%	3.64%	9.74%	14.58%	-3.76%	-17.87%
Total All 8	198997	311239	112242	194168	360759	166591	235646	355259	119613	241219	368533	127314	238042	375654	137612
	前週比 枚数増減 (枚)			-4829	49520	54349	41478	-5500	-46978	5573	13274	7701	-3177	7121	10298
	前週比 枚数増減 (%)			-2.43%	15.91%	48.42%	21.36%	-1.52%	-28.20%	2.36%	3.74%	6.44%	-1.32%	1.93%	8.09%
Total 7 (MXN除く)	192831	273491	80660	187629	317980	130351	217427	316178	98751	223610	328030	104420	217865	336675	118810
	前週比 枚数増減 (枚)			-5202	44489	49691	29798	-1802	-31600	6183	11852	5669	-5745	8645	14390
	前週比 枚数増減 (%)			-2.7%	16.3%	61.6%	15.9%	-0.6%	-24.2%	2.8%	3.7%	5.7%	-2.6%	2.6%	13.8%

直近5週 CFTC IMM主要7通貨の構成

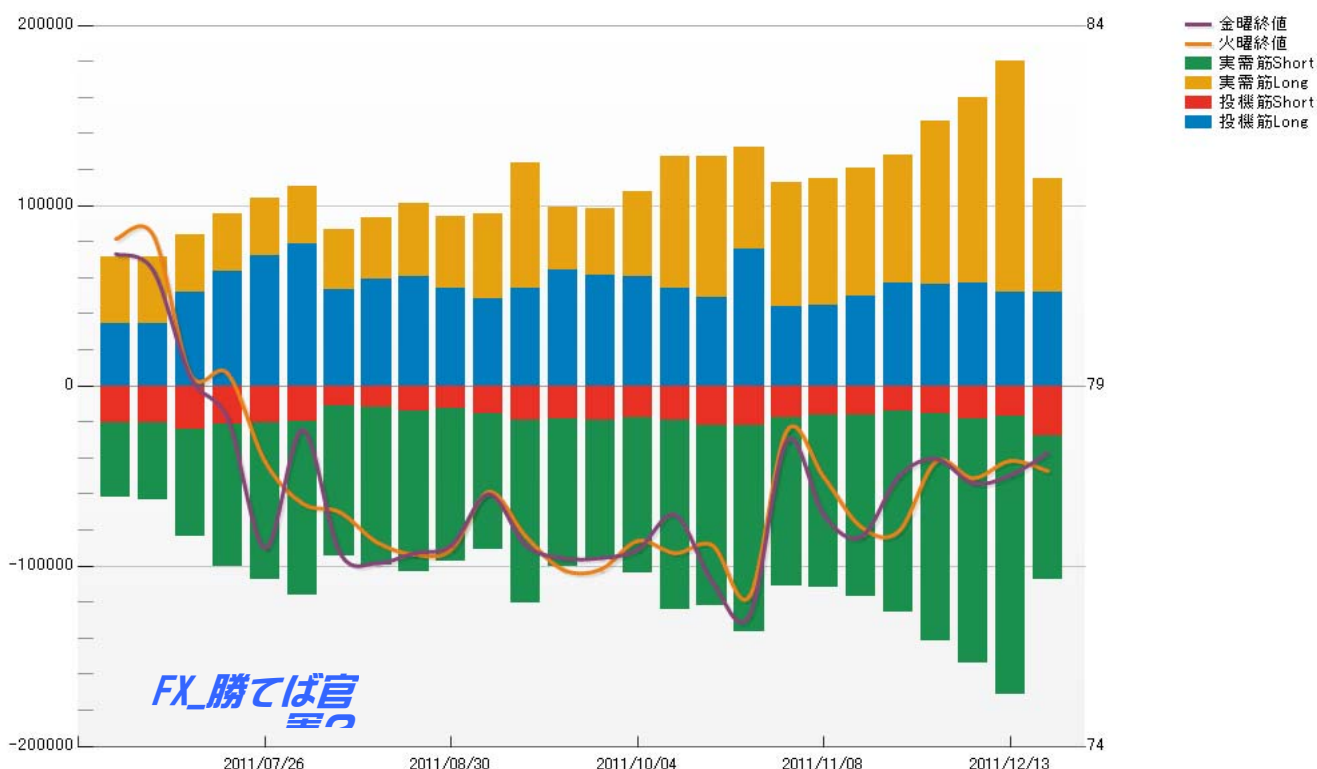


**JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS**

**Code-097741
2011/12/23 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
2011/12/20	52148	27672	-24476	79820	62663	79993	17330	142656	114811	107665	-7146	222476	77.82	78.07
2011/12/13	52249	16649	-35600	68898	127716	154671	26955	282387	179965	171320	-8645	351285	77.96	77.76
2011/12/06	56817	18546	-38271	75363	102825	135080	32255	237905	159642	153626	-6016	313268	77.72	77.65
2011/11/29	56162	15615	-40547	71777	90534	125881	35347	216415	146696	141496	-5200	288192	77.95	77.99
2011/11/22	57018	13838	-43180	70856	71333	111966	40633	183299	128351	125804	-2547	254155	76.98	77.74
2011/11/15	49916	16236	-33680	66152	71117	100819	29702	171936	121033	117055	-3978	238088	77.04	76.91
2011/11/08	44320	16243	-28077	60563	70785	95839	25054	166624	115105	112082	-3023	227187	77.73	77.20
2011/11/01	43671	17767	-25904	61438	68980	93739	24759	162719	112651	111506	-1145	224157	78.38	78.24
2011/10/25	75999	21720	-54279	97719	56542	114802	58260	171344	132541	136522	3981	269063	76.08	75.82
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

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



FX_勝てば官
至る