

JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE
2011/08/02 ~ 2012/01/24

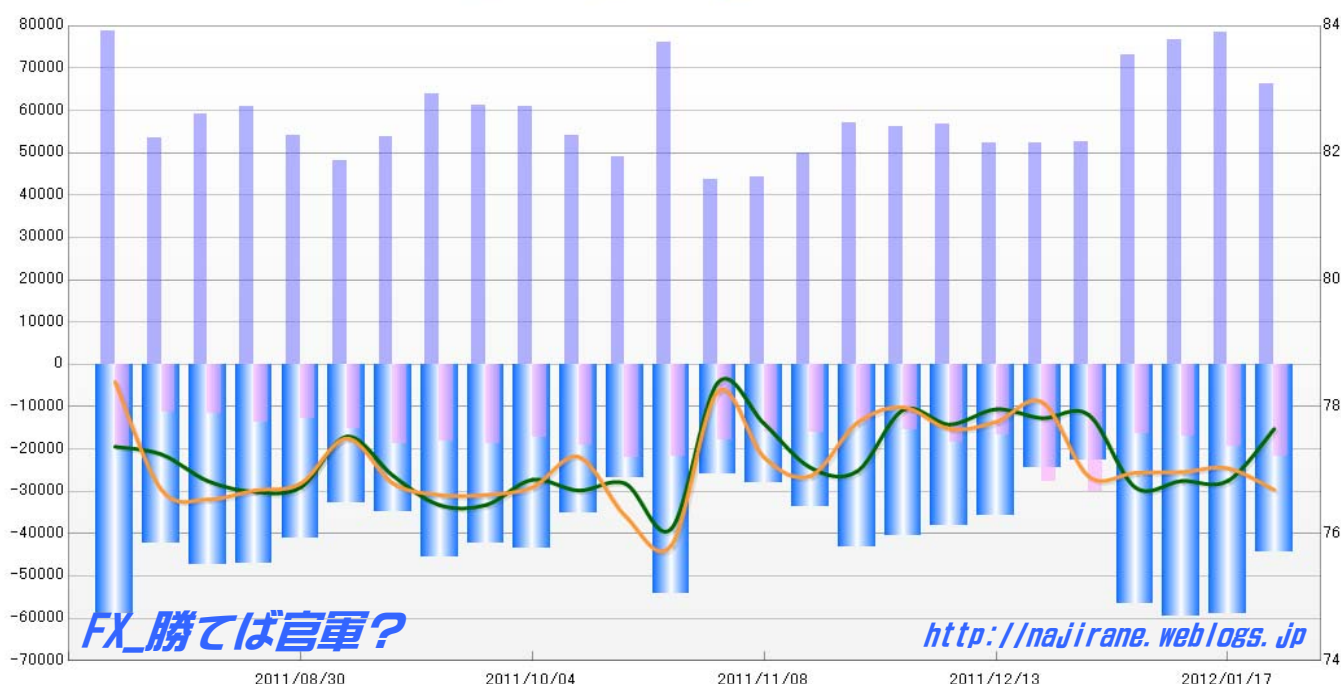
Code-097741

2012/01/27 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(%)		
2012/01/24	66194	-12161	-15.5%	21827	2334	12.0%	-44367	-14495	-24.6%	88021	-9827	-10.0%	77.65	76.69
2012/01/17	78355	1684	2.2%	19493	2479	14.6%	-58862	-795	-1.3%	97848	4163	4.4%	76.83	77.03
2012/01/10	76671	3685	5.0%	17014	509	3.1%	-59657	3176	5.6%	93685	4194	4.7%	76.83	76.97
2012/01/03	72986	20295	38.5%	16505	-13601	-45.2%	-56481	33896	150.1%	89491	6694	8.1%	76.73	76.96
2011/12/27	52691	543	1.0%	30106	2434	8.8%	-22585	-1891	-7.7%	82797	2977	3.7%	77.87	76.90
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			20022			-58833			98877			77.37	78.39

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
2011/08/02 ~ 2012/01/24

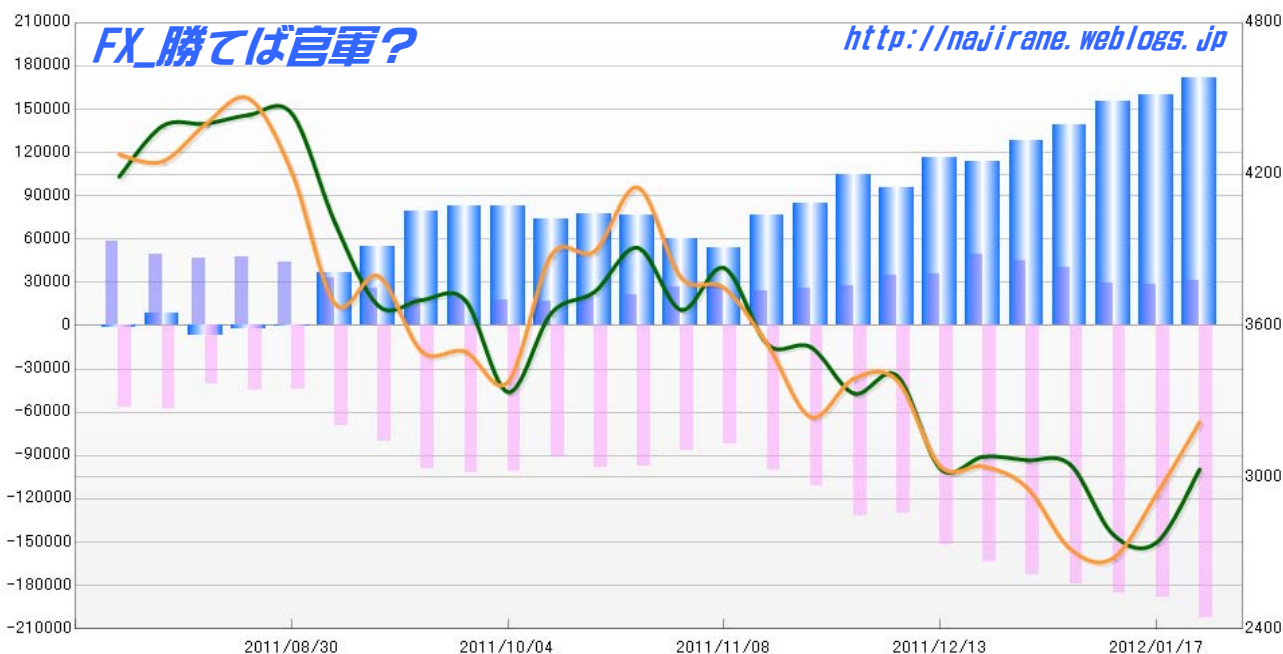
Code-099741

2012/01/27 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			
2012/01/24	31299	2903	10.2%	202646	14220	7.5%	171347	11317	7.1%	233945	17123	7.9%	1.3031	1.3218
2012/01/17	28396	-1374	-4.6%	188426	3461	1.9%	160030	4835	3.1%	216822	2087	1.0%	1.2741	1.2932
2012/01/10	29770	-10671	-26.4%	184965	5615	3.1%	155195	16286	11.7%	214735	-5056	-2.3%	1.2773	1.2680
2012/01/03	40441	-4742	-10.5%	179350	6288	3.6%	138909	11030	8.6%	219791	1546	0.7%	1.3051	1.2717
2011/12/27	45183	-4374	-8.8%	173062	9808	6.0%	127879	14182	12.5%	218245	5434	2.6%	1.3068	1.2960
2011/12/20	49557	14050	39.6%	163254	11290	7.4%	113697	-2760	-2.4%	212811	25340	13.5%	1.3082	1.3043
2011/12/13	35507	986	2.9%	151964	21629	16.6%	116457	20643	21.5%	187471	22615	13.7%	1.3034	1.3043
2011/12/06	34521	6901	25.0%	130335	-1587	-1.2%	95814	-8488	-8.1%	164856	5314	3.3%	1.3402	1.3384
2011/11/29	27620	1677	6.5%	131922	20911	18.8%	104302	19234	22.6%	159542	22588	16.5%	1.3332	1.3391
2011/11/22	25943	1895	7.9%	111011	10816	10.8%	85068	8921	11.7%	136954	12711	10.2%	1.3516	1.3239
2011/11/15	24048	-3895	-13.9%	100195	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%	100801	-1377	-1.3%	82697	224	0.3%	118905	-2978	-2.4%	1.3337	1.3378
2011/09/27	19705	-215	-1.1%	102178	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			56550			-1763			114863			1.4190	1.4278

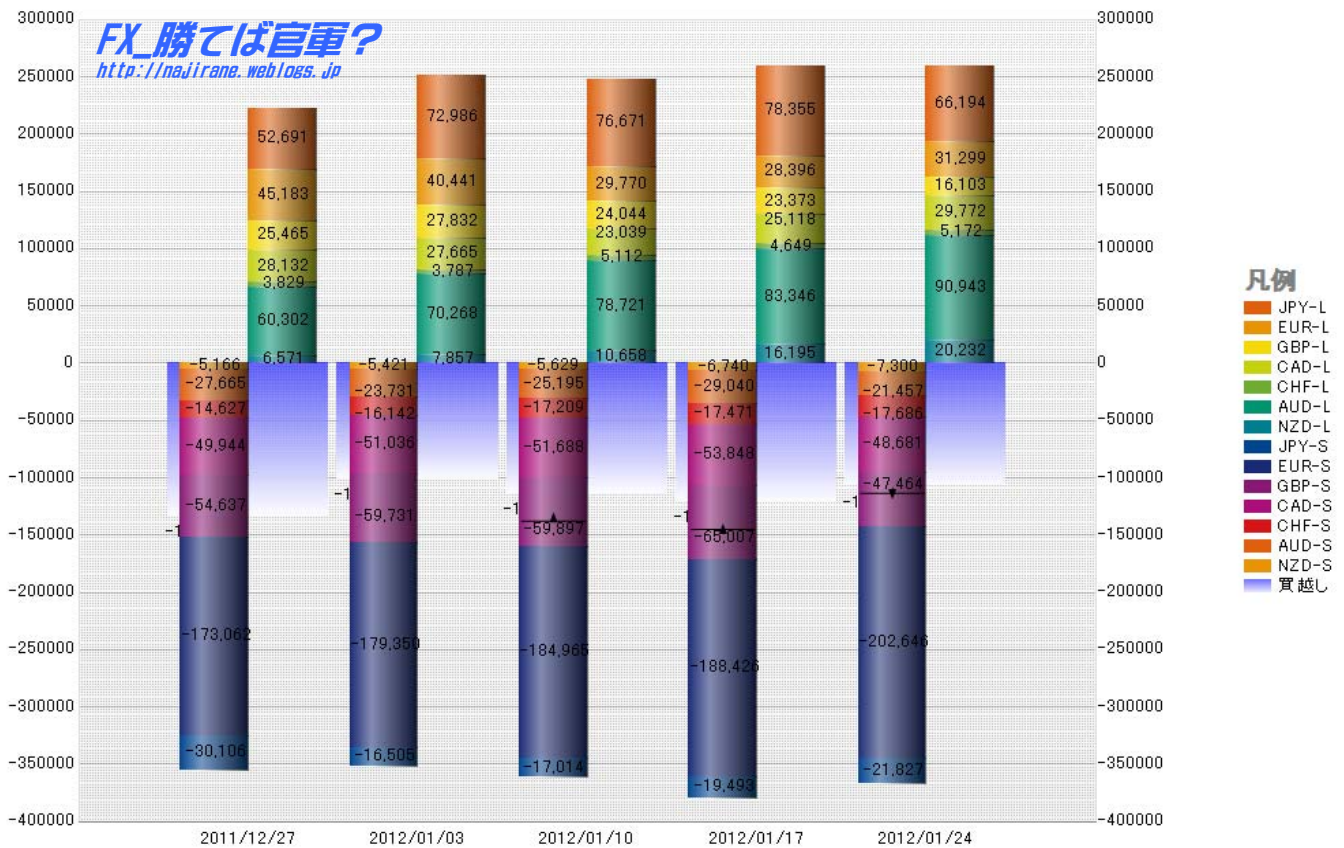
EURO FX - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS

— 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)



	2011/12/27			2012/01/03			2012/01/10			2012/01/17			2012/01/24		
	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	52691	30106	-22585	72986	16505	-56481	76671	17014	-59657	78355	19493	-58862	66194	21827	-44367
	前週比 枚数増減 (枚)			20295	-13601	-33896	3685	509	-3176	1684	2479	795	-12161	2334	14495
	前週比 枚数増減 (%)			38.52%	-45.18%	150.08%	5.05%	3.08%	5.62%	2.20%	14.57%	-1.33%	-15.52%	11.97%	-24.63%
EUR	45183	173062	127879	40441	179350	138909	29770	184965	155195	28396	188426	160030	31299	202646	171347
	前週比 枚数増減 (枚)			-4742	6288	11030	-10671	5615	16286	-1374	3461	4835	2903	14220	11317
	前週比 枚数増減 (%)			-10.50%	3.63%	8.63%	-26.39%	3.13%	11.72%	-4.62%	1.87%	3.12%	10.22%	7.55%	7.07%
GBP	25465	54637	29172	27832	59731	31899	24044	59897	35853	23373	65007	41634	16103	47464	31361
	前週比 枚数増減 (枚)			2367	5094	2727	-3788	166	3954	-671	5110	5781	-7270	-17543	-10273
	前週比 枚数増減 (%)			9.30%	9.32%	9.35%	-13.61%	0.28%	12.40%	-2.79%	8.53%	16.12%	-31.10%	-26.99%	-24.67%
AUD	60302	27665	-32637	70268	23731	-46537	78721	25195	-53526	83346	29040	-54306	90943	21457	-69486
	前週比 枚数増減 (枚)			9966	-3934	-13900	8453	1464	-6989	4625	3845	-780	7597	-7583	-15180
	前週比 枚数増減 (%)			16.53%	-14.22%	42.59%	12.03%	6.17%	15.02%	5.88%	15.26%	1.46%	9.12%	-26.11%	27.95%
CAD	28132	49944	21812	27665	51036	23371	23039	51688	28649	25118	53848	28730	29772	48681	18909
	前週比 枚数増減 (枚)			-467	1092	1559	-4626	652	5278	2079	2160	81	4654	-5167	-9821
	前週比 枚数増減 (%)			-1.66%	2.19%	7.15%	-16.72%	1.28%	22.58%	9.02%	4.18%	0.28%	18.53%	-9.60%	-34.18%
CHF	3829	14627	10798	3787	16142	12355	5112	17209	12097	4649	17471	12822	5172	17686	12514
	前週比 枚数増減 (枚)			-42	1515	1557	1325	1067	-258	-463	262	725	523	215	-308
	前週比 枚数増減 (%)			-1.10%	10.36%	14.42%	34.99%	6.61%	-2.09%	-9.06%	1.52%	5.99%	11.25%	1.23%	-2.40%
NZD	6571	5166	-1405	7857	5421	-2436	10658	5629	-5029	16195	6740	-9455	20332	7300	-12932
	前週比 枚数増減 (枚)			1286	255	-1031	2801	208	-2593	5537	1111	-4426	4037	560	-3477
	前週比 枚数増減 (%)			19.57%	4.94%	73.38%	35.65%	3.84%	106.44%	51.95%	19.74%	88.01%	24.93%	8.31%	36.77%
MXN	18228	43913	25685	22073	47902	25829	25147	47479	22332	24219	41547	17328	36512	29094	-7418
	前週比 枚数増減 (枚)			3845	3989	144	3074	-423	-3497	-928	-5932	-5004	12293	-12453	-24746
	前週比 枚数増減 (%)			21.09%	9.08%	0.56%	13.93%	-0.88%	-13.54%	-3.69%	-12.49%	-22.41%	50.76%	-29.97%	-142.81%
Total All 8	240401	399120	158719	272909	399818	126909	273162	409076	135914	283651	421572	137921	296227	396155	99928
	前週比 枚数増減 (枚)			32508	698	-31810	253	9258	9005	10489	12496	2007	12576	-25417	-37993
	前週比 枚数増減 (%)			13.52%	0.17%	-20.04%	0.09%	2.32%	7.10%	3.84%	3.05%	1.48%	4.43%	-6.03%	-27.55%
Total 7 (MXN除く)	222173	355207	133034	250836	351916	101080	248015	361597	113582	259432	380025	120593	259715	367061	107346
	前週比 枚数増減 (枚)			28663	-3291	-31954	-2821	9681	12502	11417	18428	7011	283	-12964	-13247
	前週比 枚数増減 (%)			12.9%	-0.9%	-24.0%	-1.1%	2.8%	12.4%	4.6%	5.1%	6.2%	0.1%	-3.4%	-11.0%

直近5週 CFTC IMM主要7通貨の構成



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

**Code-097741
2012/01/27 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
2012/01/24	66194	21827	-44367	88021	64774	100438	35664	165212	130968	122265	-8703	253233	77.65	76.69
2012/01/17	78355	19493	-58862	97848	64244	124129	59885	188373	142599	143622	1023	286221	76.83	77.03
2012/01/10	76671	17014	-59657	93685	63448	120176	56728	183624	140119	137190	-2929	277309	76.83	76.97
2012/01/03	72986	16505	-56481	89491	64329	115986	51657	180315	137315	132491	-4824	269806	76.73	76.96
2011/12/27	52691	30106	-22585	82797	64648	76831	12183	141479	117339	106937	-10402	224276	77.87	76.90
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

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

