

JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE
2011/10/25 ~ 2012/04/17

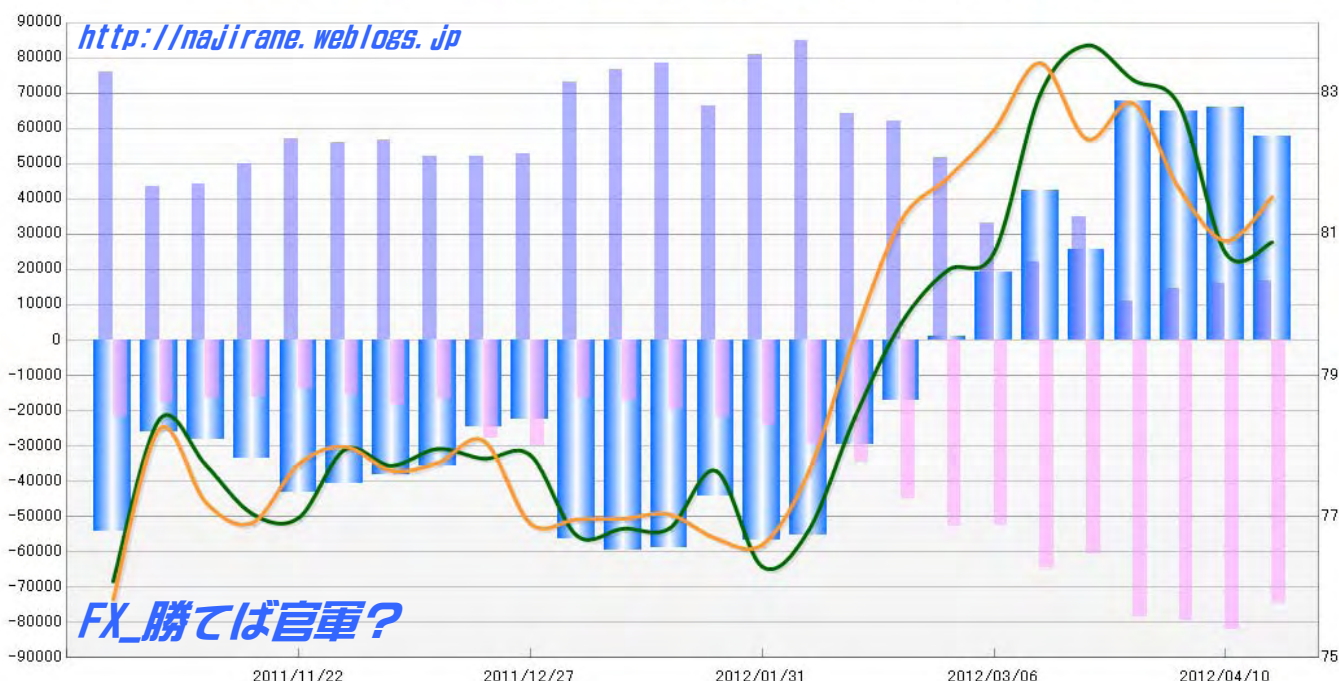
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2012/04/20 NYクローズ時公表値

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(%)		
2012/04/17	16917	820	5.1%	74720	-7461	-9.1%	57803	-8281	-12.5%	91637	-6641	-6.8%	80.89	81.53
2012/04/10	16097	1534	10.5%	82181	2510	3.2%	66084	976	1.5%	98278	4044	4.3%	80.73	80.91
2012/04/03	14563	3658	33.5%	79671	1144	1.5%	65108	-2514	-3.7%	94234	4802	5.4%	82.82	81.64
2012/03/27	10905	-24018	-68.8%	78527	17783	29.3%	67622	41801	161.9%	89432	-6235	-6.5%	83.19	82.86
2012/03/20	34923	12674	57.0%	60744	-3885	-6.0%	25821	-16559	-39.1%	95667	8789	10.1%	83.68	82.35
2012/03/13	22249	-11032	-33.1%	64629	11990	22.8%	42380	23022	118.9%	86878	958	1.1%	82.99	83.43
2012/03/06	33281	-18277	-35.4%	52639	-122	-0.2%	19358	18155	1509.1%	85920	-18399	-17.6%	80.74	82.48
2012/02/28	51558	-10504	-16.9%	52761	7956	17.8%	1203	-18460	-107.0%	104319	-2548	-2.4%	80.49	81.80
2012/02/21	62062	-2034	-3.2%	44805	10168	29.4%	-17257	-12202	-41.4%	106867	8134	8.2%	79.74	81.20
2012/02/14	64096	-20751	-24.5%	34637	4961	16.7%	-29459	-25712	-46.6%	98733	-15790	-13.8%	78.41	79.57
2012/02/07	84847	3793	4.7%	29676	5291	21.7%	-55171	-1498	-2.6%	114523	9084	8.6%	76.80	77.63
2012/01/31	81054	14860	22.4%	24385	2558	11.7%	-56669	12302	27.7%	105439	17418	19.8%	76.29	76.60
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			21720			-54279			97719			76.08	75.82

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)



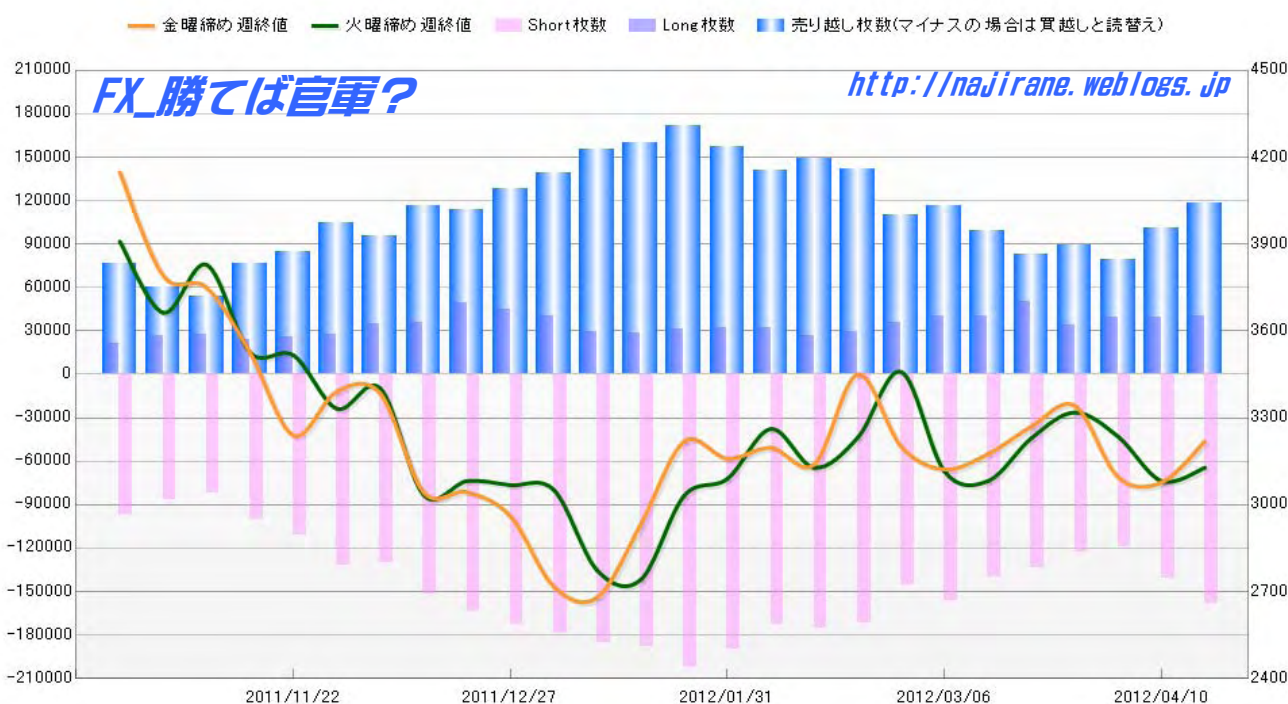
EURO FX - CHICAGO MERCANTILE EXCHANGE
2011/10/25 ~ 2012/04/17

Code-099741

2012/04/20 NYクローズ時公表値

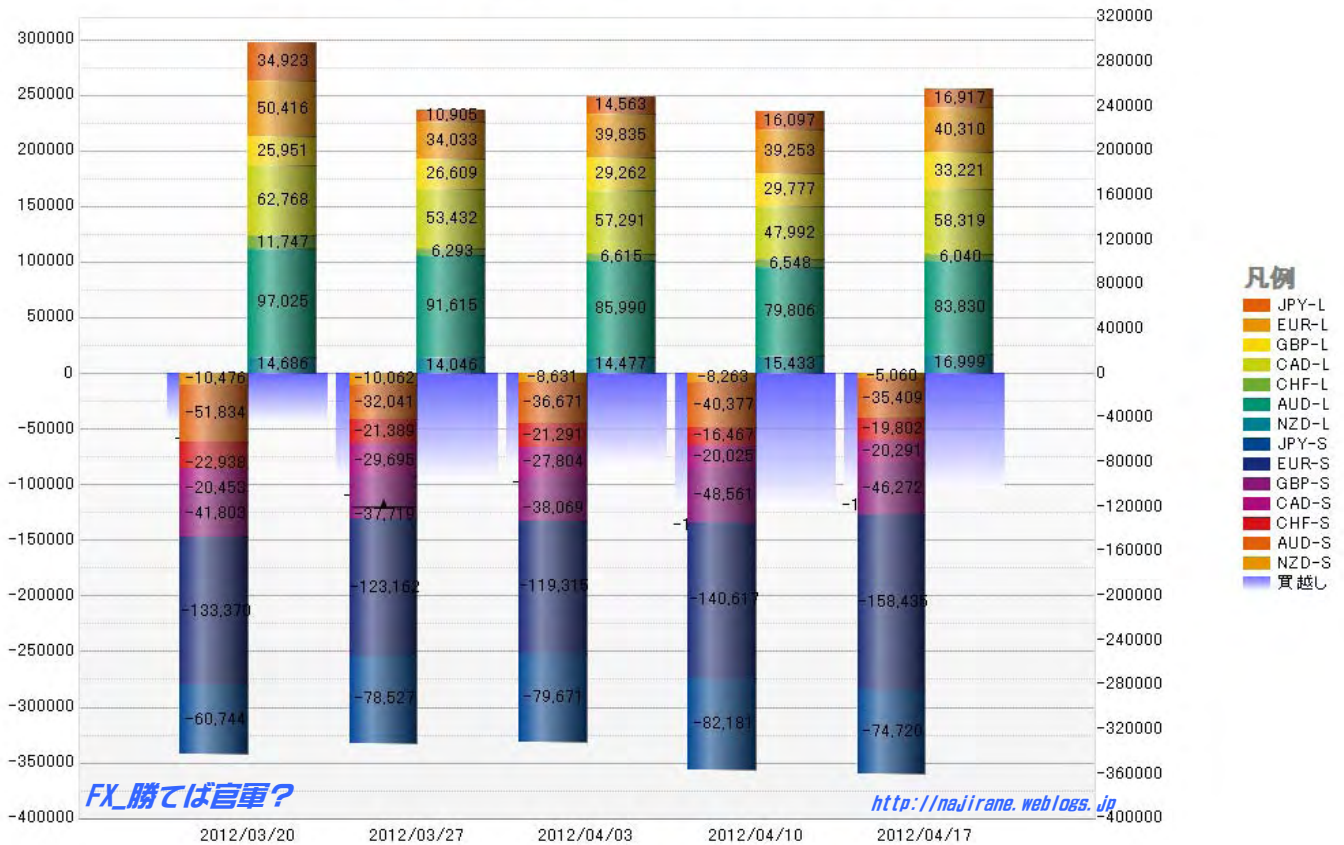
Report_Date	Non Commercial Positions										火曜日 引け値	金曜日 引け値		
	Long	増減		Short	増減		売り越し	増減		売買計			増減	
2012/04/17	40310	1057	2.7%	158435	17818	12.7%	118125	16761	16.5%	198745	18875	10.5%	1.3128	1.3219
2012/04/10	39253	-582	-1.5%	140617	21302	17.9%	101364	21884	27.5%	179870	20720	13.0%	1.3082	1.3077
2012/04/03	39835	5802	17.0%	119315	-3847	-3.1%	79480	-9649	-10.8%	159150	1955	1.2%	1.3235	1.3095
2012/03/27	34033	-16383	-32.5%	123162	-10208	-7.7%	89129	6175	7.4%	157195	-26591	-14.5%	1.3319	1.3342
2012/03/20	50416	10091	25.0%	133370	-6291	-4.5%	82954	-16382	-16.5%	183786	3800	2.1%	1.3230	1.3270
2012/03/13	40325	382	1.0%	139661	-16755	-10.7%	99336	-17137	-14.7%	179986	-16373	-8.3%	1.3082	1.3175
2012/03/06	39943	4215	11.8%	156416	11014	7.6%	116473	6799	6.2%	196359	15229	8.4%	1.3115	1.3122
2012/02/28	35728	6359	21.7%	145402	-26126	-15.2%	109674	-32485	-22.9%	181130	-19767	-9.8%	1.3459	1.3201
2012/02/21	29369	2595	9.7%	171528	-3887	-2.2%	142159	-6482	-4.4%	200897	-1292	-0.6%	1.3232	1.3450
2012/02/14	26774	-5354	-16.7%	175415	2694	1.6%	148641	8048	5.7%	202189	-2660	-1.3%	1.3128	1.3140
2012/02/07	32128	222	0.7%	172721	-16731	-8.8%	140593	-16953	-10.8%	204849	-16509	-7.5%	1.3262	1.3197
2012/01/31	31906	607	1.9%	189452	-13194	-6.5%	157546	-13801	-8.1%	221358	-12587	-5.4%	1.3090	1.3159
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			97835			76512			119158			1.3909	1.4148

EURO FX - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS



	2012/03/20			2012/03/27			2012/04/03			2012/04/10			2012/04/17		
	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	34923	60744	25821	10905	78527	67622	14563	79671	65108	16097	82181	66084	16917	74720	57803
	前週比 枚数増減 (枚)			-24018	17783	41801	3658	1144	-2514	1534	2510	976	820	-7461	-8281
	前週比 枚数増減 (%)			-68.77%	29.28%	161.89%	33.54%	1.46%	-3.72%	10.53%	3.15%	1.50%	5.09%	-9.08%	-12.53%
EUR	50416	133370	82954	34033	123162	89129	39835	119315	79480	39253	140617	101364	40310	158435	118125
	前週比 枚数増減 (枚)			-16383	-10208	6175	5802	-3847	-9649	-582	21302	21884	1057	17818	16761
	前週比 枚数増減 (%)			-32.50%	-7.65%	7.44%	17.05%	-3.12%	-10.83%	-1.46%	17.85%	27.53%	2.69%	12.67%	16.54%
GBP	25951	41803	15852	26609	37719	11110	29262	38069	8807	29777	48561	18784	33221	46272	13051
	前週比 枚数増減 (枚)			658	-4084	-4742	2653	350	-2303	515	10492	9977	3444	-2289	-5733
	前週比 枚数増減 (%)			2.54%	-9.77%	-29.91%	9.97%	0.93%	-20.73%	1.76%	27.56%	113.28%	11.57%	-4.71%	-30.52%
AUD	97025	51834	-45191	91615	32041	-59574	85990	36671	-49319	79806	40377	-39429	83830	35409	-48421
	前週比 枚数増減 (枚)			-5410	-19793	-14383	-5625	4630	10255	-6184	3706	9890	4024	-4968	-8992
	前週比 枚数増減 (%)			-5.58%	-38.19%	31.83%	-6.14%	14.45%	-17.21%	-7.19%	10.11%	-20.05%	5.04%	-12.30%	22.81%
CAD	62768	20453	-42315	53432	29695	-23737	57291	27804	-29487	47992	20025	-27967	58319	20291	-38028
	前週比 枚数増減 (枚)			-9336	9242	18578	3859	-1891	-5750	-9299	-7779	1520	10327	266	-10061
	前週比 枚数増減 (%)			-14.87%	45.19%	-43.90%	7.22%	-6.37%	24.22%	-16.23%	-27.98%	-5.15%	21.52%	1.33%	35.97%
CHF	11747	22938	11191	6293	21389	15096	6615	21291	14676	6548	16467	9919	6040	19802	13762
	前週比 枚数増減 (枚)			-5454	-1549	3905	322	-98	-420	-67	-4824	-4757	-508	3335	3843
	前週比 枚数増減 (%)			-46.43%	-6.75%	34.89%	5.12%	-0.46%	-2.78%	-1.01%	-22.66%	-32.41%	-7.76%	20.25%	38.74%
NZD	14686	10476	-4210	14046	10062	-3984	14477	8631	-5846	15433	8263	-7170	16999	5060	-11939
	前週比 枚数増減 (枚)			-640	-414	226	431	-1431	-1862	956	-368	-1324	1566	-3203	-4769
	前週比 枚数増減 (%)			-4.36%	-3.95%	5.37%	3.07%	-14.22%	46.74%	6.60%	-4.26%	22.65%	10.15%	-38.76%	66.51%
MXN	87482	63153	-24329	91900	9067	-82833	91744	7241	-84503	84600	16000	-68600	63848	17747	-46101
	前週比 枚数増減 (枚)			4418	-54086	-58504	-156	-1826	-1670	-7144	8759	15903	-20752	1747	22499
	前週比 枚数増減 (%)			5.05%	-85.64%	240.47%	-0.17%	-20.14%	2.02%	-7.79%	120.96%	-18.82%	-24.53%	10.92%	-32.80%
Total All 8	384998	404771	19773	328833	341662	12829	339777	338693	-1084	319506	372491	52985	319484	377736	58252
	前週比 枚数増減 (枚)			-56165	-63109	-6944	10944	-2969	-13913	-20271	33798	54069	-22	5245	5267
	前週比 枚数増減 (%)			-14.59%	-15.59%	-35.12%	3.33%	-0.87%	-108.45%	-5.97%	9.98%	9.98%	-4987.92%	-0.01%	1.41%
Total 7 (MXN除く)	297516	341618	44102	236933	332595	95662	248033	331452	83419	234906	356491	121585	255636	359989	104353
	前週比 枚数増減 (枚)			-60583	-9023	51560	11100	-1143	-12243	-13127	25039	38166	20730	3498	-17232
	前週比 枚数増減 (%)			-20.4%	-2.6%	116.9%	4.7%	-0.3%	-12.8%	-5.3%	7.6%	45.8%	8.8%	1.0%	-14.2%

直近5週 CFTC IMM主要7通貨の構成



JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS

Code-097741
2012/04/20 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
2012/04/17	16917	74720	57803	91637	117949	26308	-91641	144257	134866	101028	-33838	235894	80.89	81.53
2012/04/10	16097	82181	66084	98278	124239	21715	-102524	145954	140336	103896	-36440	244232	80.73	80.91
2012/04/03	14563	79671	65108	94234	124871	20393	-104478	145264	139434	100064	-39370	239498	82.82	81.64
2012/03/27	10905	78527	67622	89432	123120	19024	-104096	142144	134025	97551	-36474	231576	83.19	82.86
2012/03/20	34923	60744	25821	95667	92729	32938	-59791	125667	127652	93682	-33970	221334	83.68	82.35
2012/03/13	22249	64629	42380	86878	156362	74440	-81922	230802	178611	139069	-39542	317680	82.99	83.43
2012/03/06	33281	52639	19358	85920	101188	50071	-51117	151259	134469	102710	-31759	237179	80.74	82.48
2012/02/28	51558	52761	1203	104319	83362	52335	-31027	135697	134920	105096	-29824	240016	80.49	81.80
2012/02/21	62062	44805	-17257	106867	72539	66143	-6396	138682	134601	110948	-23653	245549	79.74	81.20
2012/02/14	64096	34637	-29459	98733	69188	83587	14399	152775	133284	118224	-15060	251508	78.41	79.57
2012/02/07	84847	29676	-55171	114523	67345	117566	50221	184911	152192	147242	-4950	299434	76.80	77.63
2012/01/31	81054	24385	-56669	105439	65159	118220	53061	183379	146213	142605	-3608	288818	76.29	76.60
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

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