

JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE  
2012/01/03 ~ 2012/06/26

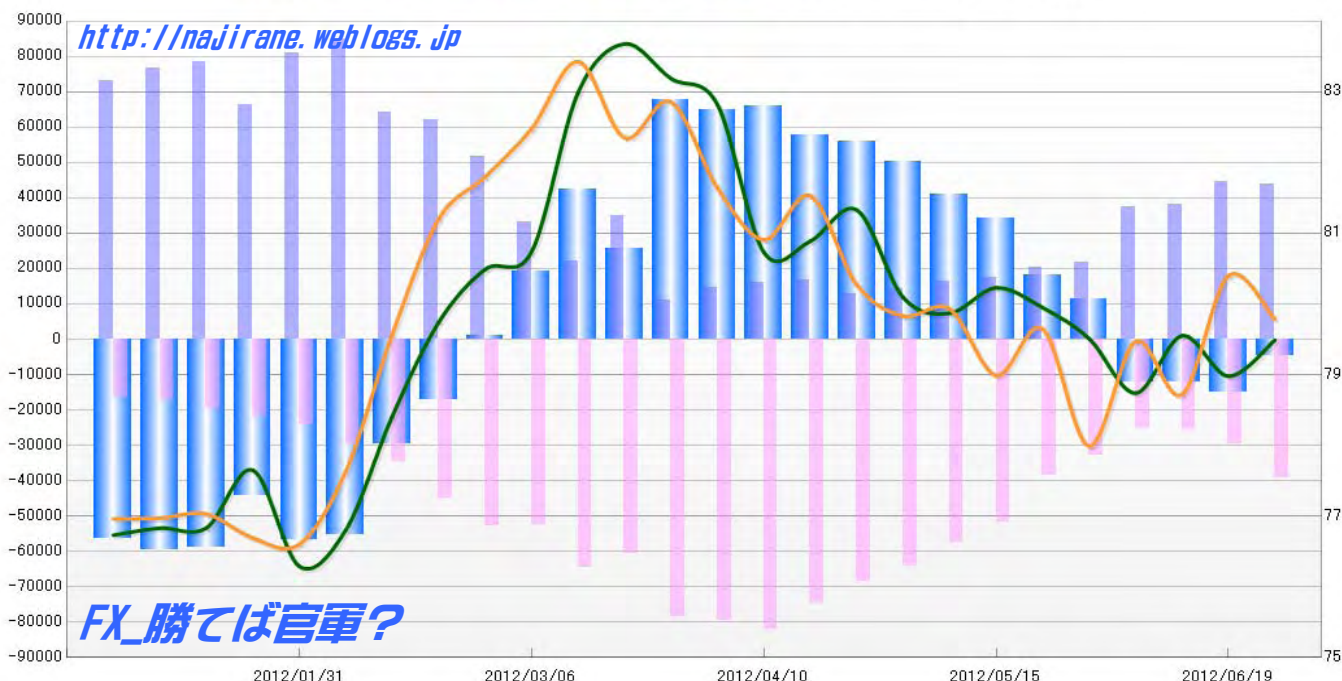
Code-097741

2012/06/29 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(%)		
2012/06/26	43910	-830	-1.9%	39368	9765	33.0%	-4542	-10595	-70.0%	83278	8935	12.0%	79.49	79.78
2012/06/19	44740	6558	17.2%	29603	3728	14.4%	-15137	2830	23.0%	74343	10286	16.1%	78.98	80.40
2012/06/12	38182	806	2.2%	25875	572	2.3%	-12307	234	1.9%	64057	1378	2.2%	79.55	78.72
2012/06/05	37376	15756	72.9%	25303	-7647	-23.2%	-12073	-23403	-206.6%	62679	8109	14.9%	78.74	79.47
2012/05/29	21620	1137	5.6%	32950	-5548	-14.4%	11330	-6685	-37.1%	54570	-4411	-7.5%	79.51	77.99
2012/05/22	20483	3028	17.3%	38498	-13272	-25.6%	18015	-16300	-47.5%	58981	-10244	-14.8%	79.95	79.65
2012/05/15	17455	1086	6.6%	51770	-5692	-9.9%	34315	-6778	-16.5%	69225	-4606	-6.2%	80.23	78.99
2012/05/08	16369	2259	16.0%	57462	-6821	-10.6%	41093	-9080	-18.1%	73831	-4562	-5.8%	79.87	79.93
2012/05/01	14110	1441	11.4%	64283	-4289	-6.3%	50173	-5730	-10.2%	78393	-2848	-3.5%	80.09	79.83
2012/04/24	12669	-4248	-25.1%	68572	-6148	-8.2%	55903	-1900	-3.3%	81241	-10396	-11.3%	81.33	80.27
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			16505			-56481			89491			76.73	76.96

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  
2012/01/03 ~ 2012/06/26

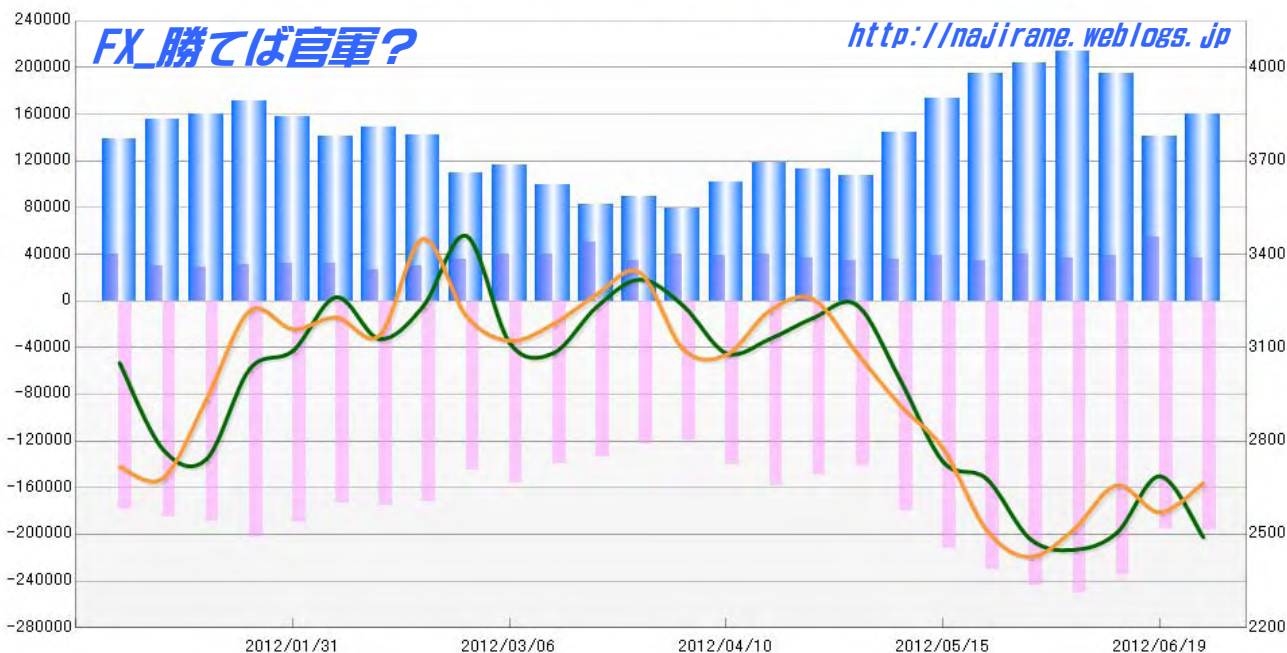
Code-099741

2012/06/29 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		売買計	増減			
2012/06/26	36933	-17516	-32.2%	196813	1298	0.7%	159880	18814	13.3%	233746	-16218	-6.5%	1.2491	1.2664
2012/06/19	54449	15204	38.7%	195515	-38917	-16.6%	141066	-54121	-27.7%	249964	-23713	-8.7%	1.2687	1.2571
2012/06/12	39245	2594	7.1%	234432	-16637	-6.6%	195187	-19231	-9.0%	273677	-14043	-4.9%	1.2504	1.2657
2012/06/05	36651	-3636	-9.0%	251069	7367	3.0%	214418	11003	5.4%	287720	3731	1.3%	1.2450	1.2514
2012/05/29	40287	5573	16.1%	243702	13627	5.9%	203415	8054	4.1%	283989	19200	7.3%	1.2486	1.2427
2012/05/22	34714	-3761	-9.8%	230075	17731	8.4%	195361	21492	12.4%	264789	13970	5.6%	1.2679	1.2514
2012/05/15	38475	2453	6.8%	212344	32338	18.0%	173869	29885	20.8%	250819	34791	16.1%	1.2733	1.2775
2012/05/08	36022	1065	3.0%	180006	38059	26.8%	143984	36994	34.6%	216028	39124	22.1%	1.2999	1.2916
2012/05/01	34957	-1332	-3.7%	141947	-7709	-5.2%	106990	-6377	-5.6%	176904	-9041	-4.9%	1.3238	1.3084
2012/04/24	36289	-4021	-10.0%	149656	-8779	-5.5%	113367	-4758	-4.0%	185945	-12800	-6.4%	1.3195	1.3256
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			179350			138909			219791			1.3051	1.2717

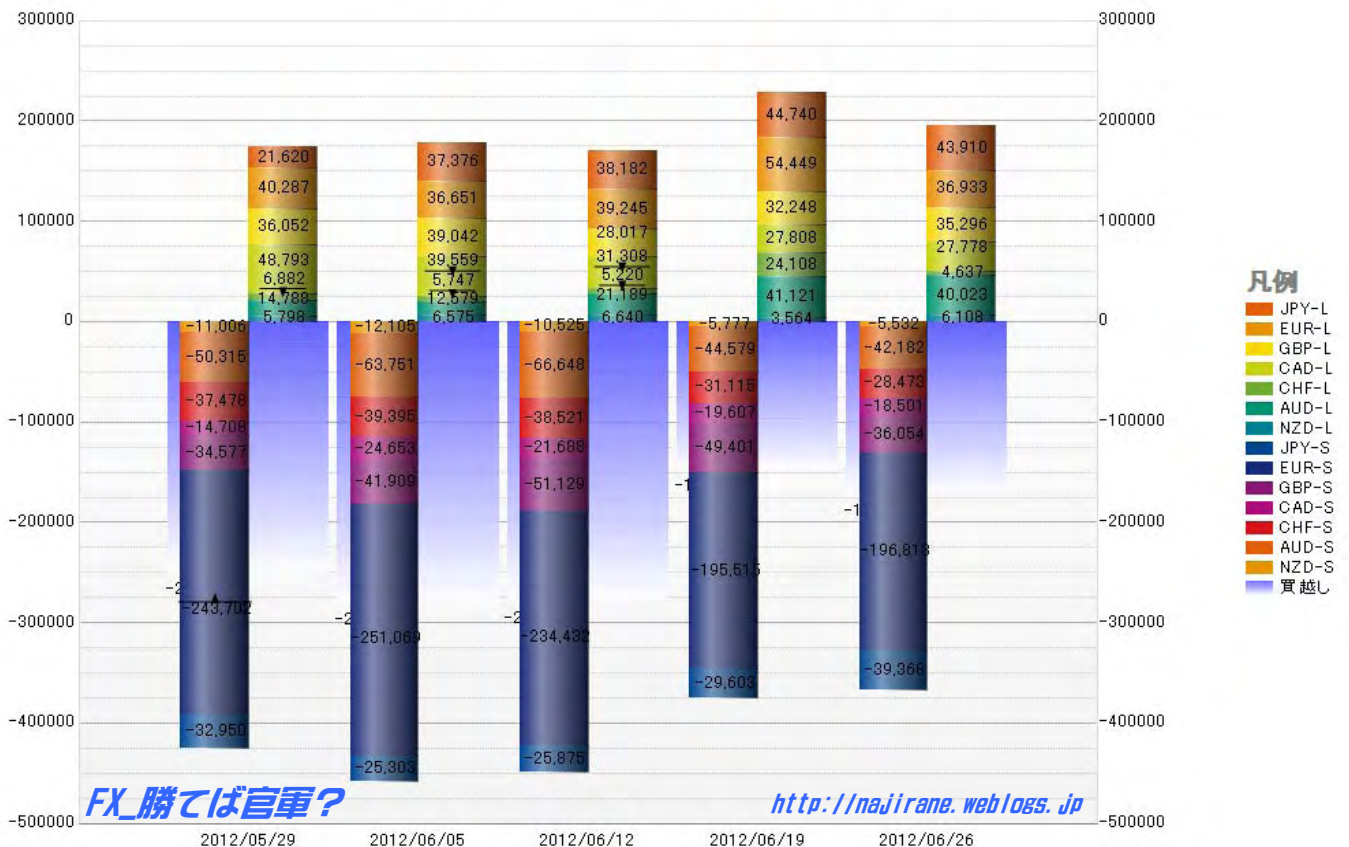
EURO FX - CHICAGO MERCANTILE EXCHANGE  
FUTURES ONLY POSITIONS

— 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)



	2012/05/29			2012/06/05			2012/06/12			2012/06/19			2012/06/26		
	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	21620	32950	11330	37376	25303	-12073	38182	25875	-12307	44740	29603	-15137	43910	39368	-4542
	前週比 枚数増減 (枚)			15756	-7647	-23403	806	572	-234	6558	3728	-2830	-830	9765	10595
	前週比 枚数増減 (%)			72.88%	-23.21%	-206.56%	2.16%	2.26%	1.94%	17.18%	14.41%	23.00%	-1.86%	32.99%	-69.99%
EUR	40287	243702	203415	36651	251069	214418	39245	234432	195187	54449	195515	141066	36933	196813	159880
	前週比 枚数増減 (枚)			-3636	7367	11003	2594	-16637	-19231	15204	-38917	-54121	-17516	1298	18814
	前週比 枚数増減 (%)			-9.03%	3.02%	5.41%	7.08%	-6.63%	-8.97%	38.74%	-16.60%	-27.73%	-32.17%	0.66%	13.34%
GBP	36052	34577	-1475	39042	41909	2867	28017	51129	23112	32248	49401	17153	35296	36054	758
	前週比 枚数増減 (枚)			2990	7332	4342	-11025	9220	20245	4231	-1728	-5959	3048	-13347	-16395
	前週比 枚数増減 (%)			8.29%	21.20%	-294.37%	-28.24%	22.00%	706.14%	15.10%	-3.38%	-25.78%	9.45%	-27.02%	-95.58%
AUD	14788	50315	35527	12579	63751	51172	21189	66648	45459	41121	44579	3458	40023	42182	2159
	前週比 枚数増減 (枚)			-2209	13436	15645	8610	2897	-5713	19932	-22069	-42001	-1098	-2397	-1299
	前週比 枚数増減 (%)			-14.94%	26.70%	44.04%	68.45%	4.54%	-11.16%	94.07%	-33.11%	-92.39%	-2.67%	-5.38%	-37.57%
CAD	48793	14708	-34085	39559	24653	-14906	31308	21688	-9620	27808	19607	-8201	27778	18501	-9277
	前週比 枚数増減 (枚)			-9234	9945	19179	-8251	-2965	5286	-3500	-2081	1419	-30	-1106	-1076
	前週比 枚数増減 (%)			-18.92%	67.62%	-56.27%	-20.86%	-12.03%	-35.46%	-11.18%	-9.60%	-14.75%	-0.11%	-5.64%	13.12%
CHF	6882	37478	30596	5747	39395	33648	5220	38521	33301	24108	31115	7007	4637	28473	23836
	前週比 枚数増減 (枚)			-1135	1917	3052	-527	-874	-347	18888	-7406	-26294	-19471	-2642	16829
	前週比 枚数増減 (%)			-16.49%	5.12%	9.98%	-9.17%	-2.22%	-1.03%	361.84%	-19.23%	-78.96%	-80.77%	-8.49%	240.17%
NZD	5798	11006	5208	6575	12105	5530	6640	10525	3885	3564	5777	2213	6108	5532	-576
	前週比 枚数増減 (枚)			777	1099	322	65	-1580	-1645	-3076	-4748	-1672	2544	-245	-2789
	前週比 枚数増減 (%)			13.40%	9.99%	6.18%	0.99%	-13.05%	-29.75%	-46.33%	-45.11%	-43.04%	71.38%	-4.24%	-126.03%
MXN	24872	37867	12995	10998	41394	30396	19426	41430	22004	22801	37475	14674	32190	39837	7647
	前週比 枚数増減 (枚)			-13874	3527	17401	8428	36	-8392	3375	-3955	-7330	9389	2362	-7027
	前週比 枚数増減 (%)			-55.78%	9.31%	133.91%	76.63%	0.09%	-27.61%	17.37%	-9.55%	-33.31%	41.18%	6.30%	-47.89%
Total All 8	199092	462603	263511	188527	499579	311052	189227	490248	301021	250839	413072	162233	226875	406760	179885
	前週比 枚数増減 (枚)			-10565	36976	47541	700	-9331	-10031	61612	-77176	-138788	-23964	-6312	17652
	前週比 枚数増減 (%)			-5.31%	7.99%	18.04%	0.37%	-1.87%	-3.22%	32.56%	-15.74%	-46.11%	-9.55%	-1.53%	10.88%
Total 7 (MXN除く)	174220	424736	250516	177529	458185	280656	169801	448818	279017	228038	375597	147559	194685	366923	172238
	前週比 枚数増減 (枚)			3309	33449	30140	-7728	-9367	-1639	58237	-73221	-131458	-33353	-8674	24679
	前週比 枚数増減 (%)			1.9%	7.9%	12.0%	-4.4%	-2.0%	-0.6%	34.3%	-16.3%	-47.1%	-14.6%	-2.3%	16.7%

直近5週 CFTC IMM主要7通貨の構成



FX勝てば官軍?

<http://majirane.weblogs.jp>

JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE  
FUTURES ONLY POSITIONS

Code-097741  
2012/06/29 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
2012/06/26	43910	39368	-4542	83278	66111	46910	-19201	113021	110021	86278	-23743	196299	79.49	79.78
2012/06/19	44740	29603	-15137	74343	61597	62271	674	123868	106337	91874	-14463	198211	78.98	80.40
2012/06/12	38182	25875	-12307	64057	113390	109112	-4278	222502	151572	134987	-16585	286559	79.55	78.72
2012/06/05	37376	25303	-12073	62679	104807	105560	753	210367	142183	130863	-11320	273046	78.74	79.47
2012/05/29	21620	32950	11330	54570	103632	69457	-34175	173089	125252	102407	-22845	227659	79.51	77.99
2012/05/22	20483	38498	18015	58981	106143	63037	-43106	169180	126626	101535	-25091	228161	79.95	79.65
2012/05/15	17455	51770	34315	69225	108497	44889	-63608	153386	125952	96659	-29293	222611	80.23	78.99
2012/05/08	16369	57462	41093	73831	111185	41433	-69752	152618	127554	98895	-28659	226449	79.87	79.93
2012/05/01	14110	64283	50173	78393	114191	31306	-82885	145497	128301	95589	-32712	223890	80.09	79.83
2012/04/24	12669	68572	55903	81241	113918	27577	-86341	141495	126587	96149	-30438	222736	81.33	80.27
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

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