

JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE  
2012/01/24 ~ 2012/07/17

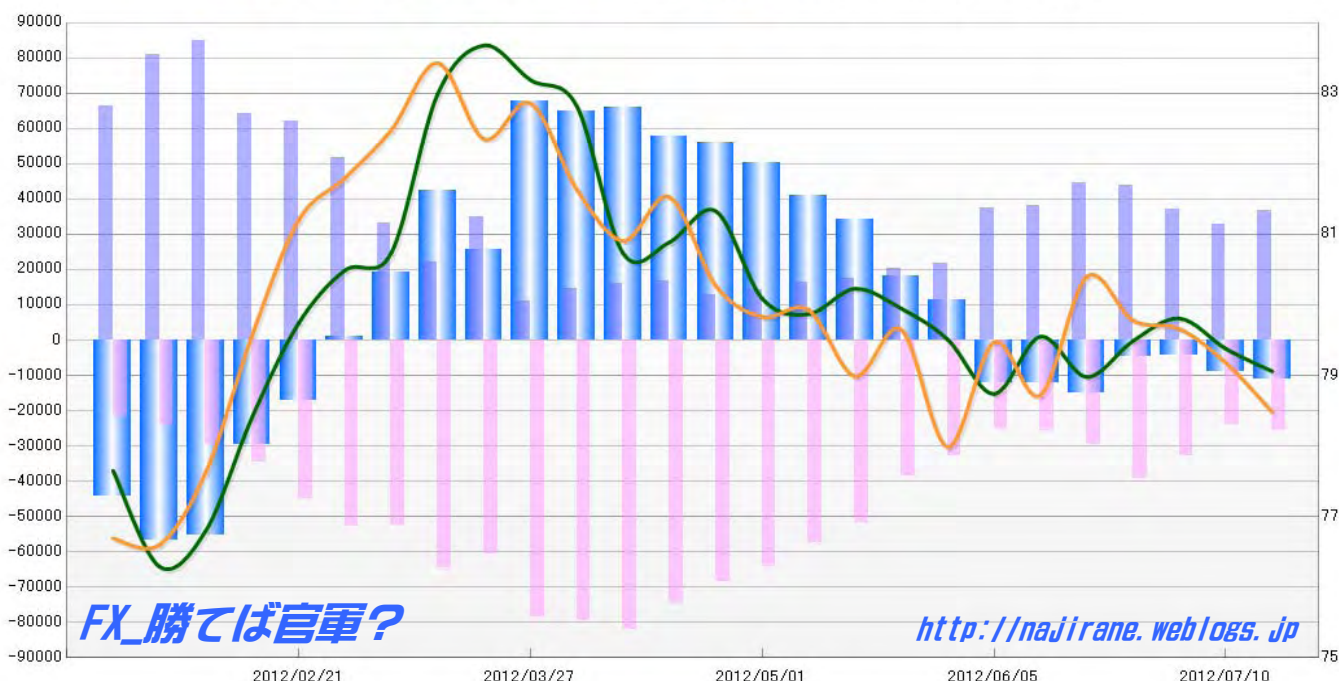
Code-097741

2012/07/20 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(%)		
2012/07/17	36734	3814	11.6%	25613	1645	6.9%	-11121	2169	24.2%	62347	5459	9.6%	79.06	78.48
2012/07/10	32920	-4030	-10.9%	23968	-8807	-26.9%	-8952	4777	114.4%	56888	-12837	-18.4%	79.38	79.18
2012/07/03	36950	-6960	-15.9%	32775	-6593	-16.7%	-4175	-367	-8.1%	69725	-13553	-16.3%	79.81	79.66
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			21827			-44367			88021			77.65	76.69

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  
2012/01/24 ~ 2012/07/17

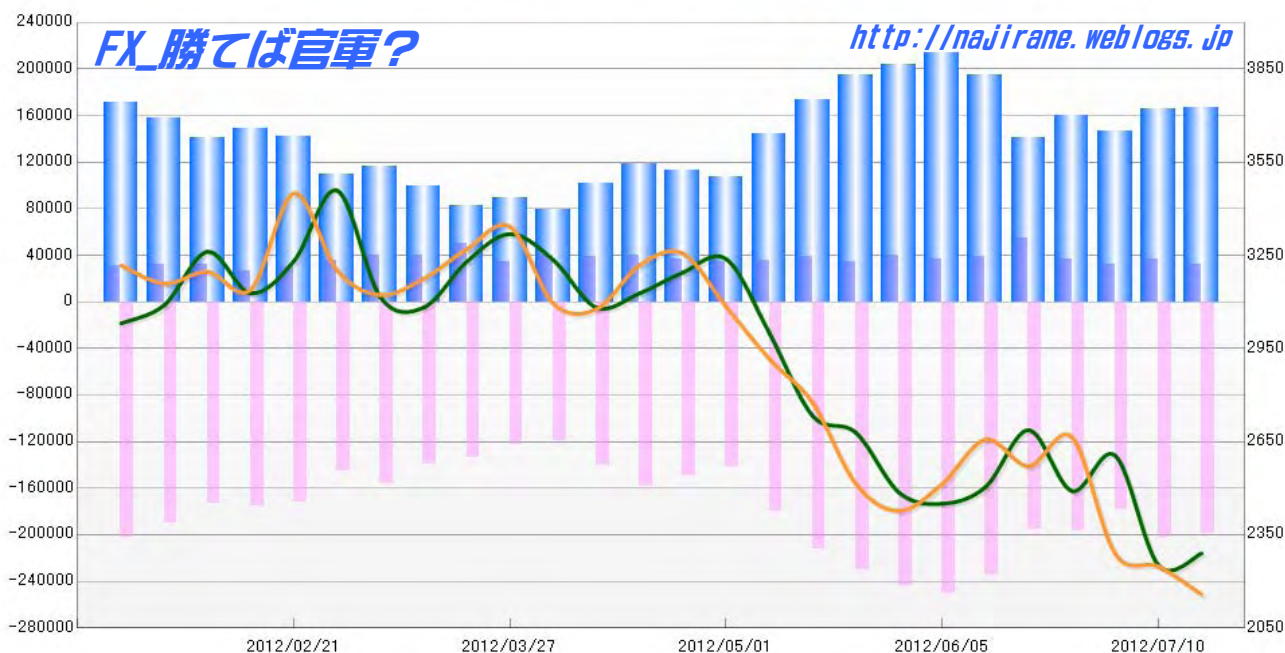
Code-099741

2012/07/20 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						
2012/07/17	31821	-4588	-12.6%	199070	-3044	-1.5%	167249	1544	0.9%	230891	-7632	-3.2%	1.2290	1.2158
2012/07/10	36409	4173	12.9%	202114	23701	13.3%	165705	19528	13.4%	238523	27874	13.2%	1.2252	1.2248
2012/07/03	32236	-4697	-12.7%	178413	-18400	-9.3%	146177	-13703	-8.6%	210649	-23097	-9.9%	1.2605	1.2289
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			202646			171347			233945			1.3031	1.3218

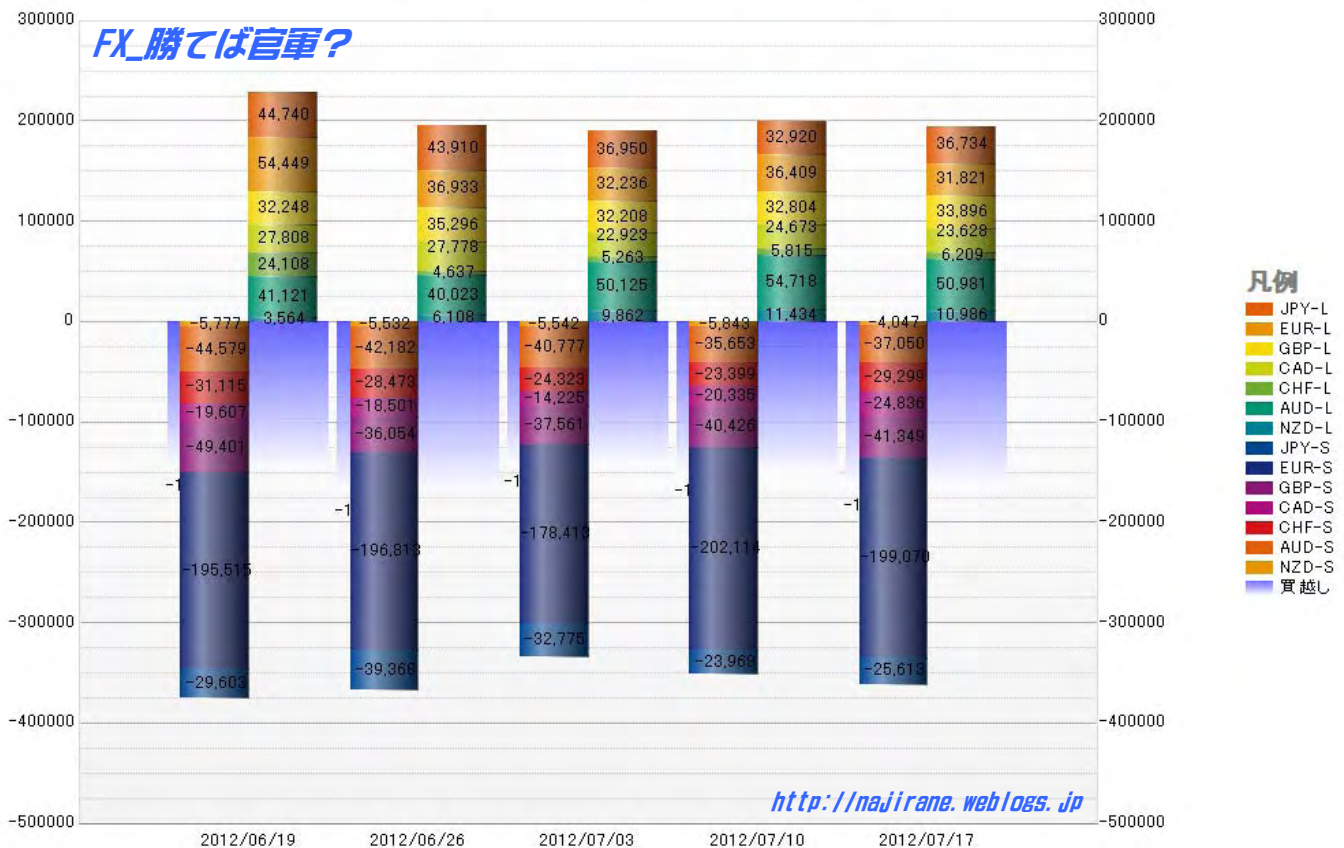
EURO FX - CHICAGO MERCANTILE EXCHANGE  
FUTURES ONLY POSITIONS

— 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)



	2012/06/19			2012/06/26			2012/07/03			2012/07/10			2012/07/17		
	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	44740	29603	-15137	43910	39368	-4542	36950	32775	-4175	32920	23968	-8952	36734	25613	-11121
	前週比 枚数増減 (枚)			-830	9765	10595	-6960	-6593	367	-4030	-8807	-4777	3814	1645	-2169
	前週比 枚数増減 (%)			-1.86%	32.99%	-69.99%	-15.85%	-16.75%	-8.08%	-10.91%	-26.87%	114.42%	11.59%	6.86%	24.23%
EUR	54449	195515	141066	36933	196813	159880	32236	178413	146177	36409	202114	165705	31821	199070	167249
	前週比 枚数増減 (枚)			-17516	1298	18814	-4697	-18400	-13703	4173	23701	19528	-4588	-3044	1544
	前週比 枚数増減 (%)			-32.17%	0.66%	13.34%	-12.72%	-9.35%	-8.57%	12.95%	13.28%	13.36%	-12.60%	-1.51%	0.93%
GBP	32248	49401	17153	35296	36054	758	32208	37561	5353	32804	40426	7622	33896	41349	7453
	前週比 枚数増減 (枚)			3048	-13347	-16395	-3088	1507	4595	596	2865	2269	1092	923	-169
	前週比 枚数増減 (%)			9.45%	-27.02%	-95.58%	-8.75%	4.18%	606.20%	1.85%	7.63%	42.39%	3.33%	2.28%	-2.22%
AUD	41121	44579	3458	40023	42182	2159	50125	40777	-9348	54718	35653	-19065	50981	37050	-13931
	前週比 枚数増減 (枚)			-1098	-2397	-1299	10102	-1405	-11507	4593	-5124	-9717	-3737	1397	5134
	前週比 枚数増減 (%)			-2.67%	-5.38%	-37.57%	25.24%	-3.33%	-532.98%	9.16%	-12.57%	103.95%	-6.83%	3.92%	-26.93%
CAD	27808	19607	-8201	27778	18501	-9277	22923	14225	-8698	24673	20335	-4338	23628	24836	1208
	前週比 枚数増減 (枚)			-30	-1106	-1076	-4855	-4276	579	1750	6110	4360	-1045	4501	5546
	前週比 枚数増減 (%)			-0.11%	-5.64%	13.12%	-17.48%	-23.11%	-6.24%	7.63%	42.95%	-50.13%	-4.24%	22.13%	-127.85%
CHF	24108	31115	7007	4637	28473	23836	5263	24323	19060	5815	23399	17584	6209	29299	23090
	前週比 枚数増減 (枚)			-19471	-2642	16829	626	-4150	-4776	552	-924	-1476	394	5900	5506
	前週比 枚数増減 (%)			-80.77%	-8.49%	240.17%	13.50%	-14.58%	-20.04%	10.49%	-3.80%	-7.74%	6.78%	25.21%	31.31%
NZD	3564	5777	2213	6108	5532	-576	9862	5542	-4320	11434	5843	-5591	10986	4047	-6939
	前週比 枚数増減 (枚)			2544	-245	-2789	3754	10	-3744	1572	301	-1271	-448	-1796	-1348
	前週比 枚数増減 (%)			71.38%	-4.24%	-126.03%	61.46%	0.18%	650.00%	15.94%	5.43%	29.42%	-3.92%	-30.74%	24.11%
MXN	22801	37475	14674	32190	39837	7647	40604	23129	-17475	48567	23345	-25222	60772	25783	-34989
	前週比 枚数増減 (枚)			9389	2362	-7027	8414	-16708	-25122	7963	216	-7747	12205	2438	-9767
	前週比 枚数増減 (%)			41.18%	6.30%	-47.89%	26.14%	-41.94%	-328.52%	19.61%	0.93%	44.33%	25.13%	10.44%	38.72%
Total All 8	250839	413072	162233	226875	406760	179885	230171	356745	126574	247340	375083	127743	255027	387047	132020
	前週比 枚数増減 (枚)			-23964	-6312	17652	3296	-50015	-53311	17169	18338	1169	7687	11964	4277
	前週比 枚数増減 (%)			-9.55%	-1.53%	10.88%	1.45%	-12.30%	-29.64%	7.46%	5.14%	0.92%	3.11%	3.19%	3.35%
Total 7 (MXN除く)	228038	375597	147559	194685	366923	172238	189567	333616	144049	198773	351738	152965	194255	361264	167009
	前週比 枚数増減 (枚)			-33353	-8674	24679	-5118	-33307	-28189	9206	18122	8916	-4518	9526	14044
	前週比 枚数増減 (%)			-14.6%	-2.3%	16.7%	-2.6%	-9.1%	-16.4%	4.9%	5.4%	6.2%	-2.3%	2.7%	9.2%

直近5週 CFTC IMM主要7通貨の構成



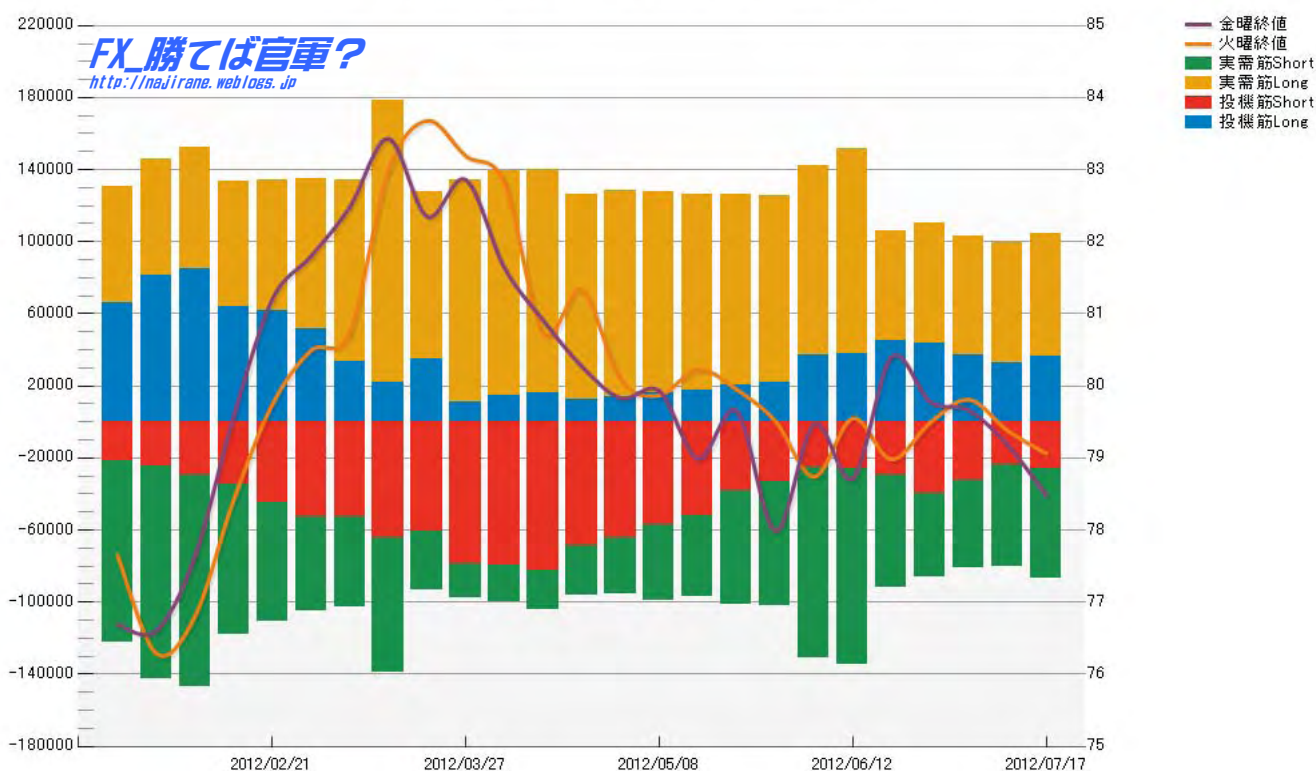


**JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE  
FUTURES ONLY POSITIONS**

**Code-097741  
2012/07/20 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
2012/07/17	36734	25613	-11121	62347	67719	61020	-6699	128739	104453	86633	-17820	191086	79.06	78.48
2012/07/10	32920	23968	-8952	56888	66776	56267	-10509	123043	99696	80235	-19461	179931	79.38	79.18
2012/07/03	36950	32775	-4175	69725	66299	48531	-17768	114830	103249	81306	-21943	184555	79.81	79.66
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

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



**EURO FX – CHICAGO MERCANTILE EXCHANGE  
FUTURES ONLY POSITIONS**

**Code-099741  
2012/07/20 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	
	EUR買い	EUR売り	売り越し	売買計	EUR買い	EUR売り	売り越し	売買計	EUR買い	EUR売り	売り越し	売買計	火曜締め	金曜締め
2012/07/17	31821	199070	167249	230891	254350	51144	-203206	305494	286171	250214	-35957	536385	1.2290	1.2158
2012/07/10	36409	202114	165705	238523	251888	49424	-202464	301312	288297	251538	-36759	539835	1.2252	1.2248
2012/07/03	32236	178413	146177	210649	235912	54541	-181371	290453	268148	232954	-35194	501102	1.2605	1.2289
2012/06/26	36933	196813	159880	233746	244942	47522	-197420	292464	281875	244335	-37540	526210	1.2491	1.2664
2012/06/19	54449	195515	141066	249964	224084	47855	-176229	271939	278533	243370	-35163	521903	1.2687	1.2571
2012/06/12	39245	234432	195187	273677	317031	82599	-234432	399630	356276	317031	-39245	673307	1.2504	1.2657
2012/06/05	36651	251069	214418	287720	328987	69903	-259084	398890	365638	320972	-44666	686610	1.2450	1.2514
2012/05/29	40287	243702	203415	283989	318223	71325	-246898	389548	358510	315027	-43483	673537	1.2486	1.2427
2012/05/22	34714	230075	195361	264789	308311	69614	-238697	377925	343025	299689	-43336	642714	1.2679	1.2514
2012/05/15	38475	212344	173869	250819	286563	66730	-219833	353293	325038	279074	-45964	604112	1.2733	1.2775
2012/05/08	36022	180006	143984	216028	252598	69712	-182886	322310	288620	249718	-38902	538338	1.2999	1.2916
2012/05/01	34957	141947	106990	176904	211742	68746	-142996	280488	246699	210693	-36006	457392	1.3238	1.3084
2012/04/24	36289	149656	113367	185945	219295	70017	-149278	289312	255584	219673	-35911	475257	1.3195	1.3256
2012/04/17	40310	158435	118125	198745	226108	70285	-155823	296393	266418	228720	-37698	495138	1.3128	1.3219
2012/04/10	39253	140617	101364	179870	204616	66567	-138049	271183	243869	207184	-36685	451053	1.3082	1.3077
2012/04/03	39835	119315	79480	159150	166622	62119	-104503	228741	206457	181434	-25023	387891	1.3235	1.3095
2012/03/27	34033	123162	89129	157195	168190	55639	-112551	223829	202223	178801	-23422	381024	1.3319	1.3342
2012/03/20	50416	133370	82954	183786	176529	63974	-112555	240503	226945	197344	-29601	424289	1.3230	1.3270
2012/03/13	40325	139661	99336	179986	212175	83411	-128764	295586	252500	223072	-29428	475572	1.3082	1.3175
2012/03/06	39943	156416	116473	196359	205574	63286	-142288	268860	245517	219702	-25815	465219	1.3115	1.3122
2012/02/28	35728	145402	109674	181130	194512	63056	-131456	257568	230240	208458	-21782	438698	1.3459	1.3201
2012/02/21	29369	171528	142159	200897	221151	51617	-169534	272768	250520	223145	-27375	473665	1.3232	1.3450
2012/02/14	26774	175415	148641	202189	228941	53808	-175133	282749	255715	229223	-26492	484938	1.3128	1.3140
2012/02/07	32128	172721	140593	204849	221948	56784	-165164	278732	254076	229505	-24571	483581	1.3262	1.3197
2012/01/31	31906	189452	157546	221358	239127	55202	-183925	294329	271033	244654	-26379	515687	1.3090	1.3159
2012/01/24	31299	202646	171347	233945	248435	50819	-197616	299254	279734	253465	-26269	533199	1.3031	1.3218

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