

JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE

Code-097741

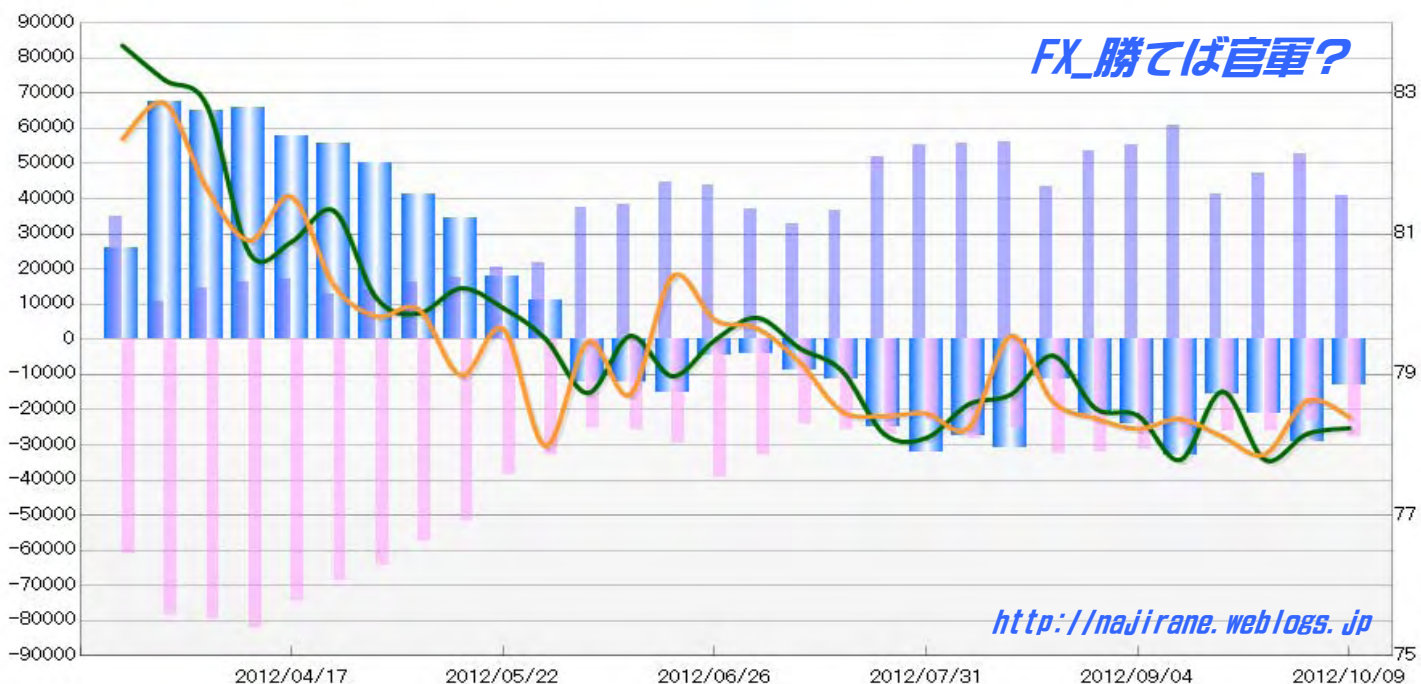
2012/04/17 ~ 2012/10/09

2012/10/12 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(%)		
2012/10/09	40778	-11918	-22.6%	27864	4503	19.3%	-12914	-16421	-56.0%	68642	-7415	-9.7%	78.24	78.40
2012/10/02	52696	5378	11.4%	23361	-2846	-10.9%	-29335	8224	39.0%	76057	2532	3.4%	78.16	78.63
2012/09/25	47318	5818	14.0%	26207	183	0.7%	-21111	5635	36.4%	73525	6001	8.9%	77.79	77.87
2012/09/18	41500	-19362	-31.8%	26024	-2065	-7.4%	-15476	-17297	-52.8%	67524	-21427	-24.1%	78.76	78.12
2012/09/11	60862	5729	10.4%	28089	-3037	-9.8%	-32773	8766	36.5%	88951	2692	3.1%	77.79	78.37
2012/09/04	55133	1562	2.9%	31126	-889	-2.8%	-24007	2451	11.4%	86259	673	0.8%	78.42	78.23
2012/08/28	53571	9987	22.9%	32015	-398	-1.2%	-21556	10385	93.0%	85586	9589	12.6%	78.52	78.38
2012/08/21	43584	-12399	-22.1%	32413	7134	28.2%	-11171	-19533	-63.6%	75997	-5265	-6.5%	79.27	78.61
2012/08/14	55983	100	0.2%	25279	-3065	-10.8%	-30704	3165	11.5%	81262	-2965	-3.5%	78.72	79.55
2012/08/07	55883	510	0.9%	28344	5225	22.6%	-27539	-4715	-14.6%	84227	5735	7.3%	78.58	78.25
2012/07/31	55373	3349	6.4%	23119	-3844	-14.3%	-32254	7193	28.7%	78492	-495	-0.6%	78.10	78.45
2012/07/24	52024	15290	41.6%	26963	1350	5.3%	-25061	13940	125.3%	78987	16640	26.7%	78.16	78.41
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	###	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			74720			57803			91637			80.89	81.53

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

Code-099741

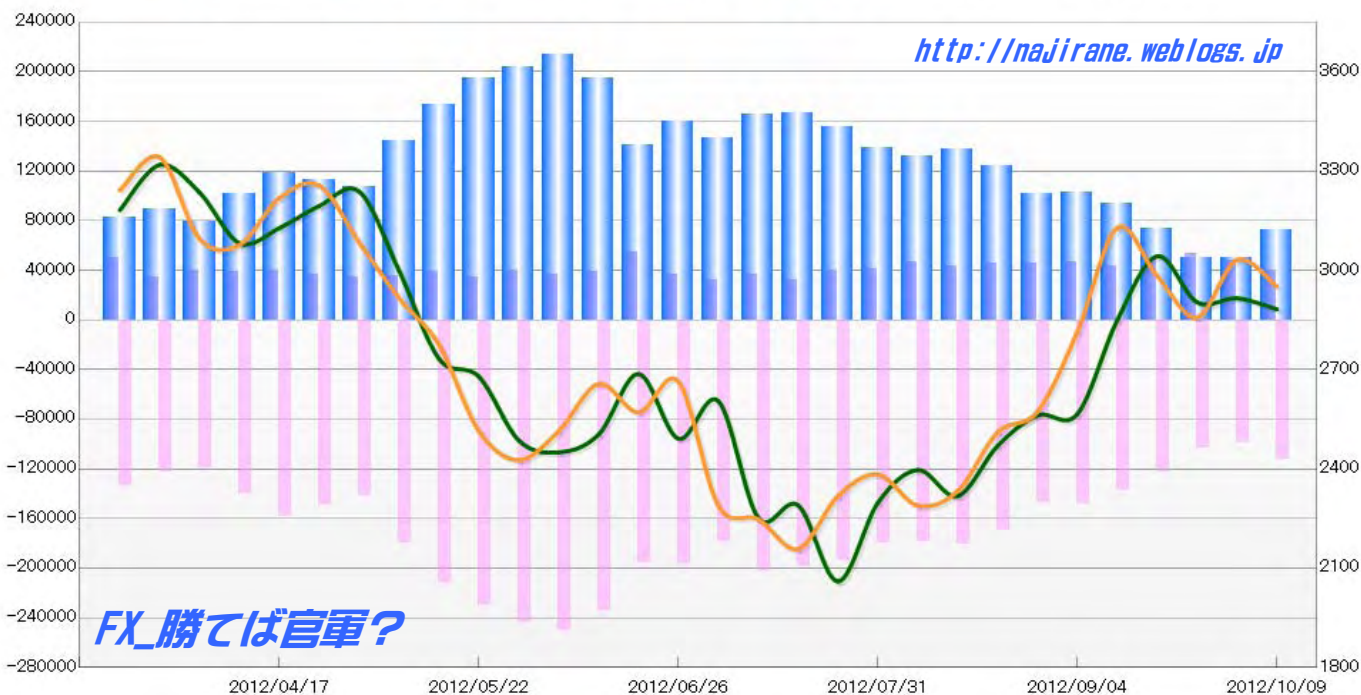
2012/04/17 ~ 2012/10/09

2012/10/12 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			
2012/10/09	39946	-8389	-17.4%	112516	13916	14.1%	72570	22305	44.4%	152462	5527	3.8%	1.2883	1.2951
2012/10/02	48335	-5010	-9.4%	98600	-4983	-4.8%	50265	27	0.1%	146935	-9993	-6.4%	1.2916	1.3032
2012/09/25	53345	4528	9.3%	103583	-18716	-15.3%	50238	-23244	-31.6%	156928	-14188	-8.3%	1.2903	1.2858
2012/09/18	48817	5637	13.1%	122299	-14539	-10.6%	73482	-20176	-21.5%	171116	-8902	-4.9%	1.3043	1.2983
2012/09/11	43180	-3400	-7.3%	136838	-12048	-8.1%	93658	-8648	-8.5%	180018	-15448	-7.9%	1.2850	1.3129
2012/09/04	46580	653	1.4%	148886	1398	0.9%	102306	745	0.7%	195466	2051	1.1%	1.2566	1.2815
2012/08/28	45927	-59	-0.1%	147488	-22430	-13.2%	101561	-22371	-18.1%	193415	-22489	-10.4%	1.2562	1.2573
2012/08/21	45986	2834	6.6%	169918	-11044	-6.1%	123932	-13878	-10.1%	215904	-8210	-3.7%	1.2470	1.2511
2012/08/14	43152	-3590	-7.7%	180962	2509	1.4%	137810	6099	4.6%	224114	-1081	-0.5%	1.2318	1.2333
2012/08/07	46742	5415	13.1%	178453	-1868	-1.0%	131711	-7283	-5.2%	225195	3547	1.6%	1.2397	1.2289
2012/07/31	41327	1826	4.6%	180321	-14246	-7.3%	138994	-16072	-10.4%	221648	-12420	-5.3%	1.2298	1.2383
2012/07/24	39501	7680	24.1%	194567	-4503	-2.3%	155066	-12183	-7.3%	234068	3177	1.4%	1.2060	1.2318
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			158435			118125			198745			1.3128	1.3219

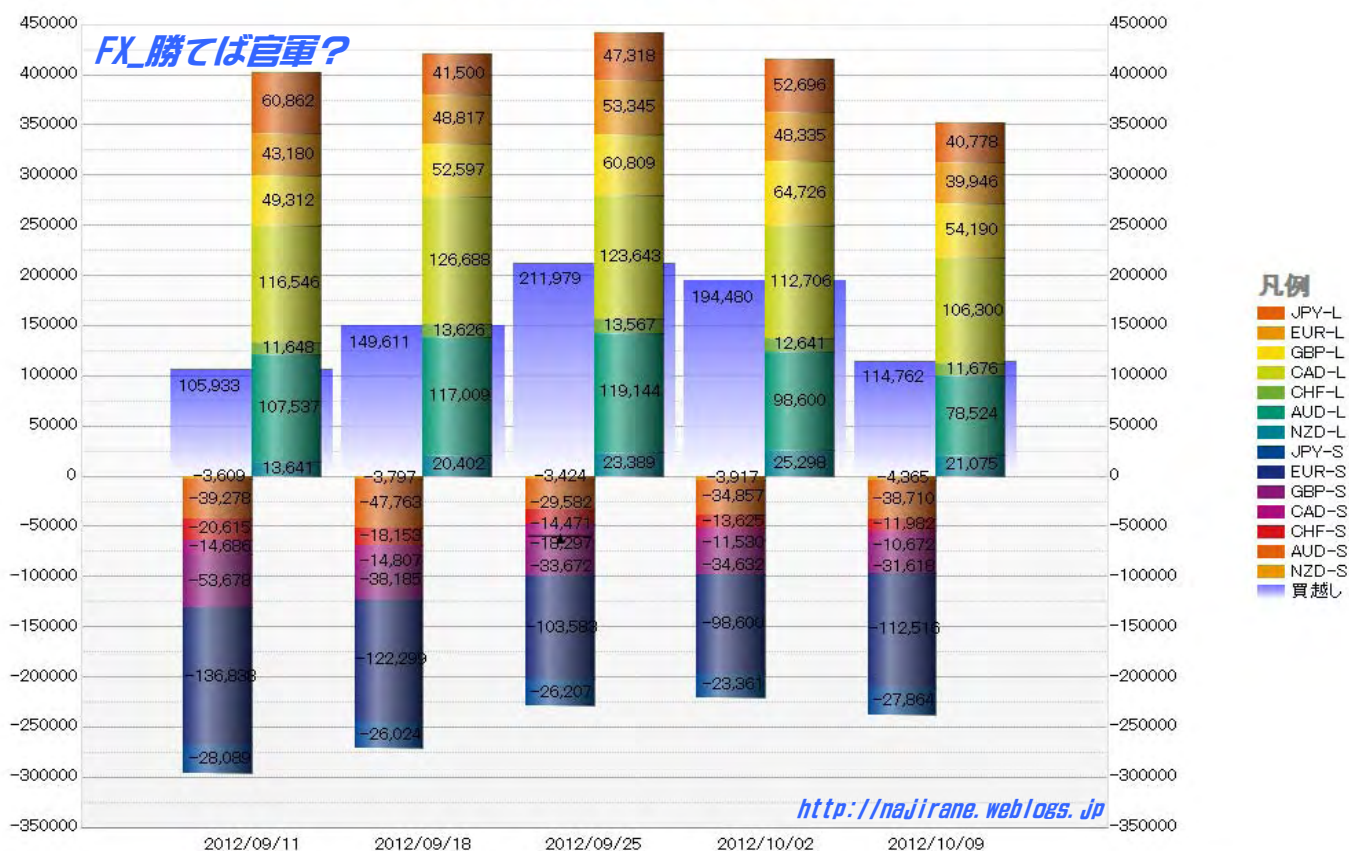
**EURO FX - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS**

— 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)



	2012/09/11			2012/09/18			2012/09/25			2012/10/02			2012/10/09		
	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	60862	28089	-32773	41500	26024	-15476	47318	26207	-21111	52696	23361	-29335	40778	27864	-12914
	前週比 枚数増減 (枚)			-19362	-2065	17297	5818	183	-5635	5378	-2846	-8224	-11918	4503	16421
	前週比 枚数増減 (%)			-31.81%	-7.35%	-52.78%	14.02%	0.70%	36.41%	11.37%	-10.86%	38.96%	-22.62%	19.28%	-55.98%
EUR	43180	136838	93658	48817	122299	73482	53345	103583	50238	48335	98600	50265	39946	112516	72570
	前週比 枚数増減 (枚)			5637	-14539	-20176	4528	-18716	-23244	-5010	-4983	27	-8389	13916	22305
	前週比 枚数増減 (%)			13.05%	-10.62%	-21.54%	9.28%	-15.30%	-31.63%	-9.39%	-4.81%	0.05%	-17.36%	14.11%	44.37%
GBP	49312	53678	4366	52597	38185	-14412	60809	33672	-27137	64726	34632	-30094	54190	31618	-22572
	前週比 枚数増減 (枚)			3285	-15493	-18778	8212	-4513	-12725	3917	960	-2957	-10536	-3014	7522
	前週比 枚数増減 (%)			6.66%	-28.86%	-430.10%	15.61%	-11.82%	88.29%	6.44%	2.85%	10.90%	-16.28%	-8.70%	-25.00%
AUD	107537	39278	-68259	117009	47763	-69246	119144	29582	-89562	98600	34857	-63743	78524	38710	-39814
	前週比 枚数増減 (枚)			9472	8485	-987	2135	-18181	-20316	-20544	5275	25819	-20076	3853	23929
	前週比 枚数増減 (%)			8.81%	21.60%	1.45%	1.82%	-38.07%	29.34%	-17.24%	17.83%	-28.83%	-20.36%	11.05%	-37.54%
CAD	116546	14686	-101860	126688	14807	-111881	123643	18297	-105346	112706	11530	-101176	106300	10672	-95628
	前週比 枚数増減 (枚)			10142	121	-10021	-3045	3490	6535	-10937	-6767	4170	-6406	-858	5548
	前週比 枚数増減 (%)			8.70%	0.82%	9.84%	-2.40%	23.57%	-5.84%	-8.85%	-36.98%	-3.96%	-5.68%	-7.44%	-5.48%
CHF	11648	20615	8967	13626	18153	4527	13567	14471	904	12641	13625	984	11676	11982	306
	前週比 枚数増減 (枚)			1978	-2462	-4440	-59	-3682	-3623	-926	-846	80	-965	-1643	-678
	前週比 枚数増減 (%)			16.98%	-11.94%	-49.51%	-0.43%	-20.28%	-80.03%	-6.83%	-5.85%	8.85%	-7.63%	-12.06%	-68.90%
NZD	13641	3609	-10032	20402	3797	-16605	23389	3424	-19965	25298	3917	-21381	21075	4365	-16710
	前週比 枚数増減 (枚)			6761	188	-6573	2987	-373	-3360	1909	493	-1416	-4223	448	4671
	前週比 枚数増減 (%)			49.56%	5.21%	65.52%	14.64%	-9.82%	20.23%	8.16%	14.40%	7.09%	-16.69%	11.44%	-21.85%
MXN	127168	4925	-122243	140375	22228	-118147	147245	5989	-141256	137986	2121	-135865	139392	3000	-136392
	前週比 枚数増減 (枚)			13207	17303	4096	6870	-16239	-23109	-9259	-3868	5391	1406	879	-527
	前週比 枚数増減 (%)			10.39%	351.33%	-3.35%	4.89%	-73.06%	19.56%	-6.29%	-64.59%	-3.82%	1.02%	41.44%	0.39%
Total All 8	529894	301718	-228176	561014	293256	-267758	588460	235225	-353235	552988	222643	-330345	491881	240727	-251154
	前週比 枚数増減 (枚)			31120	-8462	-39582	27446	-58031	-85477	-35472	-12582	22890	-61107	18084	79191
	前週比 枚数増減 (%)			5.87%	-2.80%	17.35%	4.89%	-19.79%	31.92%	-6.03%	-5.35%	-6.48%	-11.05%	8.12%	-23.97%
Total 7 (MXN除く)	402726	296793	-105933	420639	271028	-149611	441215	229236	-211979	415002	220522	-194480	352489	237727	-114762
	前週比 枚数増減 (枚)			17913	-25765	-43678	20576	-41792	-62368	-26213	-8714	17499	-62513	17205	79718
	前週比 枚数増減 (%)			4.4%	-8.7%	41.2%	4.9%	-15.4%	41.7%	-5.9%	-3.8%	-8.3%	-15.1%	7.8%	-41.0%

直近5週 CFTC IMM主要7通貨の構成

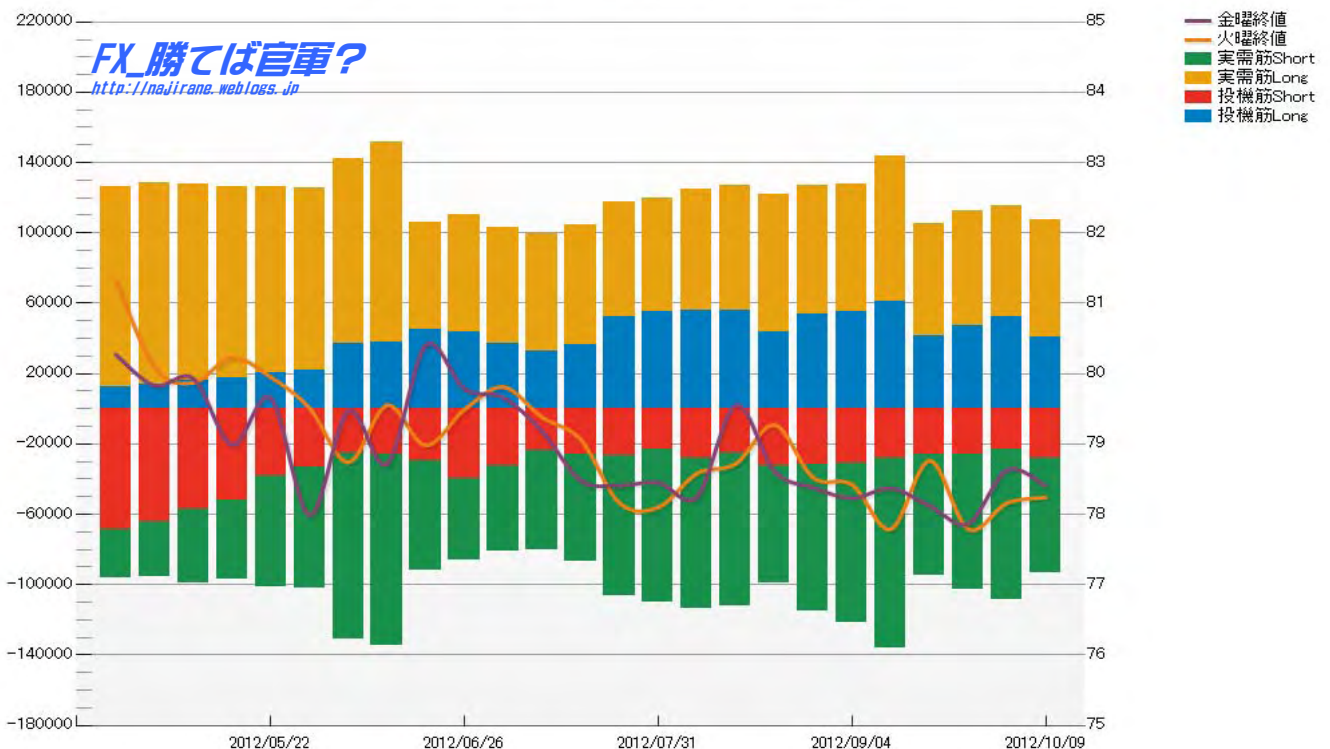


JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS

Code-097741
2012/10/12 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
2012/10/09	40778	27864	-12914	68642	66521	65634	-887	132155	107299	93498	-13801	200797	78.24	78.40
2012/10/02	52696	23361	-29335	76057	62717	85238	22521	147955	115413	108599	-6814	224012	78.16	78.63
2012/09/25	47318	26207	-21111	73525	65054	76712	11658	141766	112372	102919	-9453	215291	77.79	77.87
2012/09/18	41500	26024	-15476	67524	63586	69015	5429	132601	105086	95039	-10047	200125	78.76	78.12
2012/09/11	60862	28089	-32773	88951	82795	108142	25347	190937	143657	136231	-7426	279888	77.79	78.37
2012/09/04	55133	31126	-24007	86259	72936	90420	17484	163356	128069	121546	-6523	249615	78.42	78.23
2012/08/28	53571	32015	-21556	85586	73630	83302	9672	156932	127201	115317	-11884	242518	78.52	78.38
2012/08/21	43584	32413	-11171	75997	78662	67012	-11650	145674	122246	99425	-22821	221671	79.27	78.61
2012/08/14	55983	25279	-30704	81262	71053	87076	16023	158129	127036	112355	-14681	239391	78.72	79.55
2012/08/07	55883	28344	-27539	84227	69117	85413	16296	154530	125000	113757	-11243	238757	78.58	78.25
2012/07/31	55373	23119	-32254	78492	64503	87144	22641	151647	119876	110263	-9613	230139	78.10	78.45
2012/07/24	52024	26963	-25061	78987	65716	79575	13859	145291	117740	106538	-11202	224278	78.16	78.41
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

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FUTURES ONLY POSITIONS Code-097741



EURO FX - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS

Code-099741
2012/10/12 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
2012/10/09	39946	112516	72570	152462	142542	60144	-82398	202686	182488	172660	-9828	355148	1.2883	1.2951
2012/10/02	48335	98600	50265	146935	123654	64024	-59630	187678	171989	162624	-9365	334613	1.2916	1.3032
2012/09/25	53345	103583	50238	156928	119654	59930	-59724	179584	172999	163513	-9486	336512	1.2903	1.2858
2012/09/18	48817	122299	73482	171116	140884	53819	-87065	194703	189701	176118	-13583	365819	1.3043	1.2983
2012/09/11	43180	136838	93658	180018	230240	117157	-113083	347397	273420	253995	-19425	527415	1.2850	1.3129
2012/09/04	46580	148886	102306	195466	225276	100488	-124788	325764	271856	249374	-22482	521230	1.2566	1.2815
2012/08/28	45927	147488	101561	193415	224688	97055	-127633	321743	270615	244543	-26072	515158	1.2562	1.2573
2012/08/21	45986	169918	123932	215904	232459	85016	-147443	317475	278445	254934	-23511	533379	1.2470	1.2511
2012/08/14	43152	180962	137810	224114	241859	73974	-167885	315833	285011	254936	-30075	539947	1.2318	1.2333
2012/08/07	46742	178453	131711	225195	238441	74547	-163894	312988	285183	253000	-32183	538183	1.2397	1.2289
2012/07/31	41327	180321	138994	221648	234082	61370	-172712	295452	275409	241691	-33718	517100	1.2298	1.2383
2012/07/24	39501	194567	155066	234068	248645	56865	-191780	305510	288146	251432	-36714	539578	1.2060	1.2318
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

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