

JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE

Code-097741

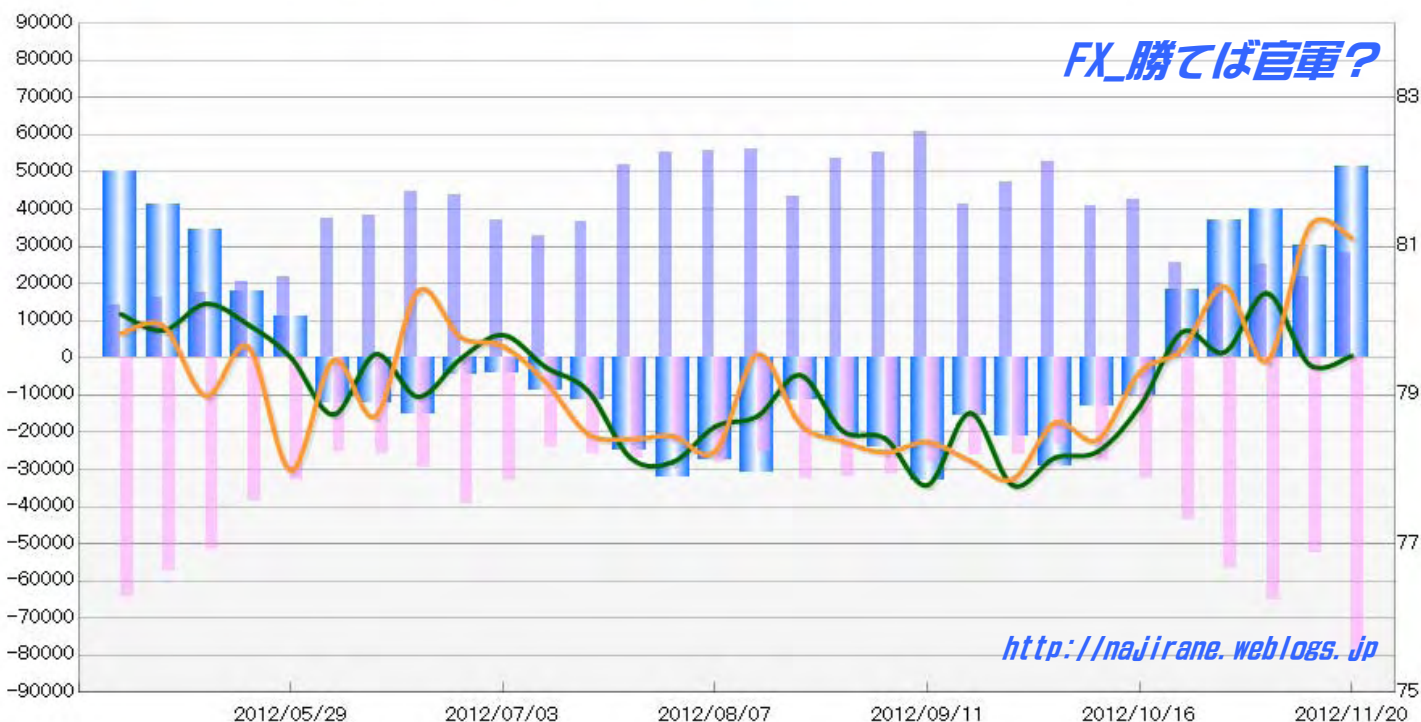
2012/05/29 ~ 2012/11/20

2012/11/23 NYクローズ時公表値

Report_Date	Non Commercial Positions												火曜日	金曜日
	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(%)	引け値	引け値
2012/11/20	28272	6292	28.6%	79661	27234	51.9%	51389	20942	68.8%	107933	33526	45.1%	81.31	82.44
2012/11/13	21980	-2986	-12.0%	52427	-12643	-19.4%	30447	-9657	-24.1%	74407	-15629	-17.4%	79.53	81.11
2012/11/06	24966	5080	25.5%	65070	8164	14.3%	40104	3084	8.3%	90036	13244	17.2%	80.21	79.47
2012/10/30	19886	-5664	-22.2%	56906	13160	30.1%	37020	18824	103.5%	76792	7496	10.8%	79.76	80.15
2012/10/23	25550	-17217	-40.3%	43746	11065	33.9%	18196	-28282	####	69296	-6152	-8.2%	79.92	80.34
2012/10/16	42767	1989	4.9%	32681	4817	17.3%	-10086	-2828	-21.9%	75448	6806	9.9%	78.68	79.27
2012/10/09	40778	-11918	-22.6%	27864	4503	19.3%	-12914	-16421	-56.0%	68642	-7415	-9.7%	78.29	78.38
2012/10/02	52696	5378	11.4%	23361	-2846	-10.9%	-29335	8224	39.0%	76057	2532	3.4%	77.99	78.48
2012/09/25	47318	5818	14.0%	26207	183	0.7%	-21111	5635	36.4%	73525	6001	8.9%	77.84	77.61
2012/09/18	41500	-19362	-31.8%	26024	-2065	-7.4%	-15476	-17297	-52.8%	67524	-21427	-24.1%	78.71	78.23
2012/09/11	60862	5729	10.4%	28089	-3037	-9.8%	-32773	8766	36.5%	88951	2692	3.1%	78.25	77.48
2012/09/04	55133	1562	2.9%	31126	-889	-2.8%	-24007	2451	11.4%	86259	673	0.8%	78.28	78.85
2012/08/28	53571	9987	22.9%	32015	-398	-1.2%	-21556	10385	93.0%	85586	9589	12.6%	78.74	78.60
2012/08/21	43584	-12399	-22.1%	32413	7134	28.2%	-11171	-19533	-63.6%	75997	-5265	-6.5%	79.47	78.52
2012/08/14	55983	100	0.2%	25279	-3065	-10.8%	-30704	3165	11.5%	81262	-2965	-3.5%	78.31	79.31
2012/08/07	55883	510	0.9%	28344	5225	22.6%	-27539	-4715	-14.6%	84227	5735	7.3%	78.24	78.57
2012/07/31	55373	3349	6.4%	23119	-3844	-14.3%	-32254	7193	28.7%	78492	-495	-0.6%	78.15	78.23
2012/07/24	52024	15290	41.6%	26963	1350	5.3%	-25061	13940	125.3%	78987	16640	26.7%	78.32	78.21
2012/07/17	36734	3814	11.6%	25613	1645	6.9%	-11121	2169	24.2%	62347	5459	9.6%	78.85	78.62
2012/07/10	32920	-4030	-10.9%	23968	-8807	-26.9%	-8952	4777	114.4%	56888	-12837	-18.4%	79.54	79.26
2012/07/03	36950	-6960	-15.9%	32775	-6593	-16.7%	-4175	-367	-8.1%	69725	-13553	-16.3%	79.50	79.89
2012/06/26	43910	-830	-1.9%	39368	9765	33.0%	-4542	-10595	-70.0%	83278	8935	12.0%	79.63	79.41
2012/06/19	44740	6558	17.2%	29603	3728	14.4%	-15137	2830	23.0%	74343	10286	16.1%	79.10	80.21
2012/06/12	38182	806	2.2%	25875	572	2.3%	-12307	234	1.9%	64057	1378	2.2%	79.37	79.39
2012/06/05	37376	15756	72.9%	25303	-7647	-23.2%	-12073	-23403	####	62679	8109	14.9%	78.33	79.65
2012/05/29	21620			32950			11330			54570			79.46	78.36

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

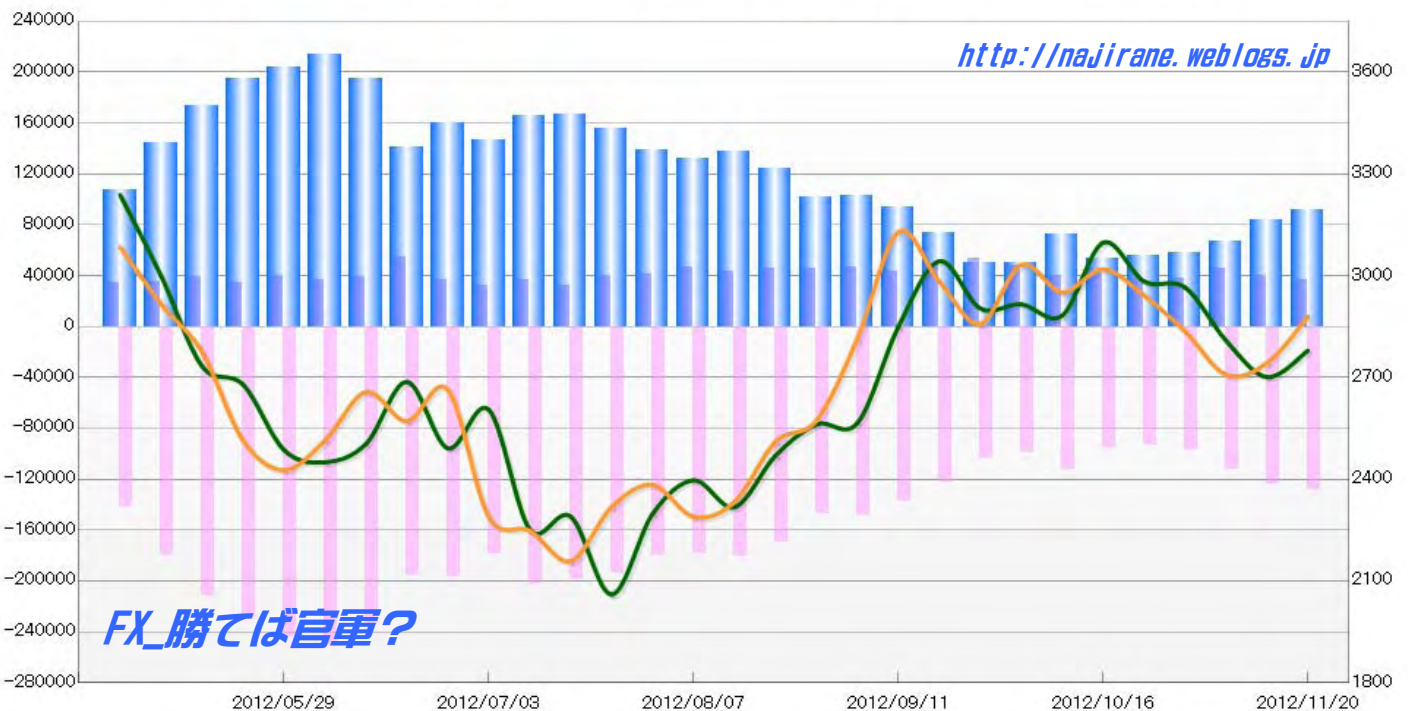
2012/05/29 ~ 2012/11/20

2012/11/23 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			
2012/11/20	36692	-3171	-8.0%	128092	4583	3.7%	91400	7754	9.3%	164784	1412	0.9%	1.2779	1.2879
2012/11/13	39863	-5349	-11.8%	123509	11156	9.9%	83646	16505	24.6%	163372	5807	3.7%	1.2707	1.2779
2012/11/06	45212	7023	18.4%	112353	15960	16.6%	67141	8937	15.4%	157565	22983	17.1%	1.2795	1.2743
2012/10/30	38189	18	0.0%	96393	3003	3.2%	58204	2985	5.4%	134582	3021	2.3%	1.2902	1.2946
2012/10/23	38171	-3870	-9.2%	93390	-2146	-2.2%	55219	1724	3.2%	131561	-6016	-4.4%	1.3064	1.2941
2012/10/16	42041	2095	5.2%	95536	-16980	-15.1%	53495	-19075	-26.3%	137577	-14885	-9.8%	1.2945	1.3067
2012/10/09	39946	-8389	-17.4%	112516	13916	14.1%	72570	22305	44.4%	152462	5527	3.8%	1.2966	1.2929
2012/10/02	48335	-5010	-9.4%	98600	-4983	-4.8%	50265	27	0.1%	146935	-9993	-6.4%	1.2885	1.3015
2012/09/25	53345	4528	9.3%	103583	-18716	-15.3%	50238	-23244	-31.6%	156928	-14188	-8.3%	1.2930	1.2913
2012/09/18	48817	5637	13.1%	122299	-14539	-10.6%	73482	-20176	-21.5%	171116	-8902	-4.9%	1.3113	1.2964
2012/09/11	43180	-3400	-7.3%	136838	-12048	-8.1%	93658	-8648	-8.5%	180018	-15448	-7.9%	1.2758	1.2985
2012/09/04	46580	653	1.4%	148886	1398	0.9%	102306	745	0.7%	195466	2051	1.1%	1.2586	1.2631
2012/08/28	45927	-59	-0.1%	147488	-22430	-13.2%	101561	-22371	-18.1%	193415	-22489	-10.4%	1.2497	1.2505
2012/08/21	45986	2834	6.6%	169918	-11044	-6.1%	123932	-13878	-10.1%	215904	-8210	-3.7%	1.2345	1.2563
2012/08/14	43152	-3590	-7.7%	180962	2509	1.4%	137810	6099	4.6%	224114	-1081	-0.5%	1.2331	1.2355
2012/08/07	46742	5415	13.1%	178453	-1868	-1.0%	131711	-7283	-5.2%	225195	3547	1.6%	1.2396	1.2303
2012/07/31	41327	1826	4.6%	180321	-14246	-7.3%	138994	-16072	-10.4%	221648	-12420	-5.3%	1.2255	1.2180
2012/07/24	39501	7680	24.1%	194567	-4503	-2.3%	155066	-12183	-7.3%	234068	3177	1.4%	1.2115	1.2279
2012/07/17	31821	-4588	-12.6%	199070	-3044	-1.5%	167249	1544	0.9%	230891	-7632	-3.2%	1.2269	1.2274
2012/07/10	36409	4173	12.9%	202114	23701	13.3%	165705	19528	13.4%	238523	27874	13.2%	1.2314	1.2200
2012/07/03	32236	-4697	-12.7%	178413	-18400	-9.3%	146177	-13703	-8.6%	210649	-23097	-9.9%	1.2584	1.2391
2012/06/26	36933	-17516	-32.2%	196813	1298	0.7%	159880	18814	13.3%	233746	-16218	-6.5%	1.2499	1.2440
2012/06/19	54449	15204	38.7%	195515	-38917	-16.6%	141066	-54121	-27.7%	249964	-23713	-8.7%	1.2576	1.2546
2012/06/12	39245	2594	7.1%	234432	-16637	-6.6%	195187	-19231	-9.0%	273677	-14043	-4.9%	1.2468	1.2627
2012/06/05	36651	-3636	-9.0%	251069	7367	3.0%	214418	11003	5.4%	287720	3731	1.3%	1.2493	1.2562
2012/05/29	40287			243702			203415			283989			1.2538	1.2359

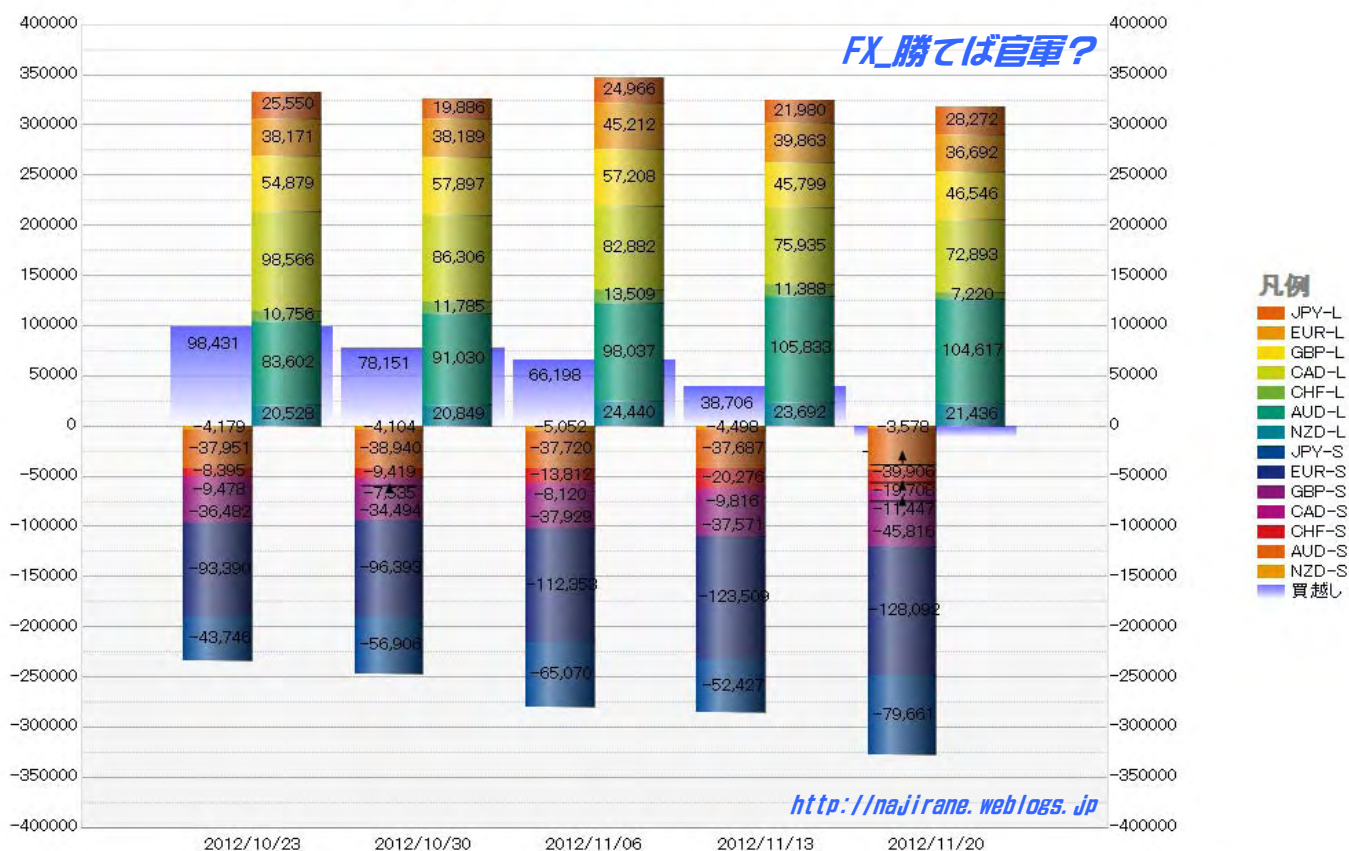
**EURO FX - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS**

— 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)



	2012/10/23			2012/10/30			2012/11/06			2012/11/13			2012/11/20		
	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	25550	43746	18196	19886	56906	37020	24966	65070	40104	21980	52427	30447	28272	79661	51389
	前週比 枚数増減 (枚)			-5664	13160	18824	5080	8164	3084	-2986	-12643	-9657	6292	27234	20942
	前週比 枚数増減 (%)			-22.17%	30.08%	103.45%	25.55%	14.35%	8.33%	-11.96%	-19.43%	-24.08%	28.63%	51.95%	68.78%
EUR	38171	93390	55219	38189	96393	58204	45212	112353	67141	39863	123509	83646	36692	128092	91400
	前週比 枚数増減 (枚)			18	3003	2985	7023	15960	8937	-5349	11156	16505	-3171	4583	7754
	前週比 枚数増減 (%)			0.05%	3.22%	5.41%	18.39%	16.56%	15.35%	-11.83%	9.93%	24.58%	-7.95%	3.71%	9.27%
GBP	54879	36482	-18397	57897	34494	-23403	57208	37929	-19279	45799	37571	-8228	46546	45816	-730
	前週比 枚数増減 (枚)			3018	-1988	-5006	-689	3435	4124	-11409	-358	11051	747	8245	7498
	前週比 枚数増減 (%)			5.50%	-5.45%	27.21%	-1.19%	9.96%	-17.62%	-19.94%	-0.94%	-57.32%	1.63%	21.95%	-91.13%
AUD	83602	37951	-45651	91030	38940	-52090	98037	37720	-60317	105833	37687	-68146	104617	39906	-64711
	前週比 枚数増減 (枚)			7428	989	-6439	7007	-1220	-8227	7796	-33	-7829	-1216	2219	3435
	前週比 枚数増減 (%)			8.88%	2.61%	14.10%	7.70%	-3.13%	15.79%	7.95%	-0.09%	12.98%	-1.15%	5.89%	-5.04%
CAD	98566	9478	-89088	86306	7535	-78771	82882	8120	-74762	75935	9816	-66119	72893	11447	-61446
	前週比 枚数増減 (枚)			-12260	-1943	10317	-3424	585	4009	-6947	1696	8643	-3042	1631	4673
	前週比 枚数増減 (%)			-12.44%	-20.50%	-11.58%	-3.97%	7.76%	-5.09%	-8.38%	20.89%	-11.56%	-4.01%	16.62%	-7.07%
CHF	10756	8395	-2361	11785	9419	-2366	13509	13812	303	11388	20276	8888	7220	19708	12488
	前週比 枚数増減 (枚)			1029	1024	-5	1724	4393	2669	-2121	6464	8585	-4168	-568	3600
	前週比 枚数増減 (%)			9.57%	12.20%	0.21%	14.63%	46.64%	-112.81%	-15.70%	46.80%	2833.33%	-36.60%	-2.80%	40.50%
NZD	20528	4179	-16349	20849	4104	-16745	24440	5052	-19388	23692	4498	-19194	21436	3578	-17858
	前週比 枚数増減 (枚)			321	-75	-396	3591	948	-2643	-748	-554	194	-2256	-920	1336
	前週比 枚数増減 (%)			1.56%	-1.79%	2.42%	17.22%	23.10%	15.78%	-3.06%	-10.97%	-1.00%	-9.52%	-20.45%	-6.96%
MXN	136680	4278	-132402	130624	4615	-126009	120223	5801	-114422	102917	5923	-96994	96451	9664	-86787
	前週比 枚数増減 (枚)			-6056	337	6393	-10401	1186	11587	-17306	122	17428	-6466	3741	10207
	前週比 枚数増減 (%)			-4.43%	7.88%	-4.83%	-7.96%	25.70%	-9.20%	-14.39%	2.10%	-15.23%	-6.28%	63.16%	-10.52%
Total All 8	468732	237899	-230833	456566	252406	-204160	466477	285857	-180620	427407	291707	-135700	414127	337872	-76255
	前週比 枚数増減 (枚)			-12166	14507	26673	9911	33451	23540	-39070	5850	44920	-13280	46165	59445
	前週比 枚数増減 (%)			-2.60%	6.10%	-11.56%	2.17%	13.25%	-11.53%	-8.38%	2.05%	-24.87%	-3.11%	15.83%	-43.81%
Total 7 (MXN除く)	332052	233621	-98431	325942	247791	-78151	346254	280056	-66198	324490	285784	-38706	317676	328208	10532
	前週比 枚数増減 (枚)			-6110	14170	20280	20312	32265	11953	-21764	5728	27492	-6814	42424	49238
	前週比 枚数増減 (%)			-1.8%	6.1%	-20.6%	6.2%	13.0%	-15.3%	-6.3%	2.0%	-41.5%	-2.1%	14.8%	-127.2%

直近5週 CFTC IMM主要7通貨の構成

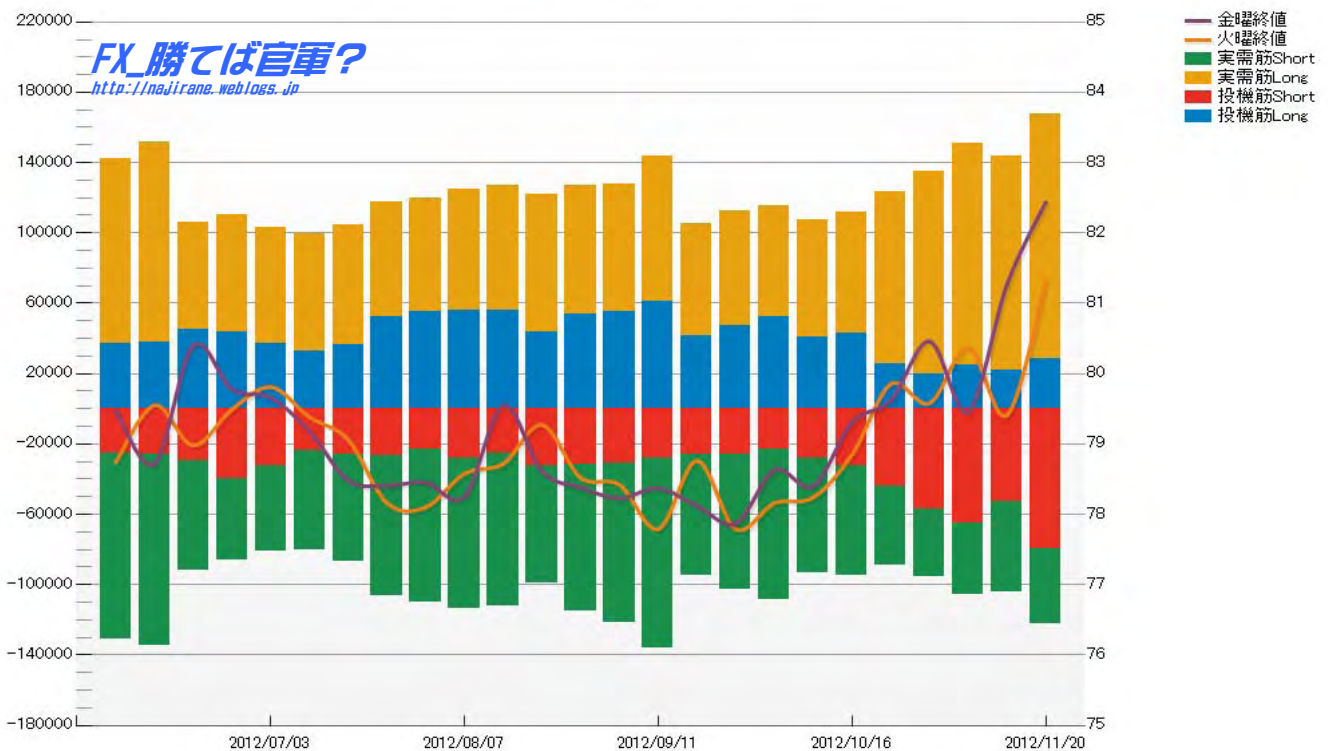


JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS

Code-097741
2012/11/23 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
2012/11/20	28272	79661	51389	107933	139472	42709	-96763	182181	167744	122370	-45374	290114	81.31	82.44
2012/11/13	21980	52427	30447	74407	121760	52081	-69679	173841	143740	104508	-39232	248248	79.53	81.11
2012/11/06	24966	65070	40104	90036	126094	40947	-85147	167041	151060	106017	-45043	257077	80.21	79.47
2012/10/30	19886	56906	37020	76792	115218	38637	-76581	153855	135104	95543	-39561	230647	79.76	80.15
2012/10/23	25550	43746	18196	69296	97898	45592	-52306	143490	123448	89338	-34110	212786	79.92	80.34
2012/10/16	42767	32681	-10086	75448	69304	61777	-7527	131081	112071	94458	-17613	206529	78.68	79.27
2012/10/09	40778	27864	-12914	68642	66521	65634	-887	132155	107299	93498	-13801	200797	78.29	78.38
2012/10/02	52696	23361	-29335	76057	62717	85238	22521	147955	115413	108599	-6814	224012	77.99	78.48
2012/09/25	47318	26207	-21111	73525	65054	76712	11658	141766	112372	102919	-9453	215291	77.84	77.61
2012/09/18	41500	26024	-15476	67524	63586	69015	5429	132601	105086	95039	-10047	200125	78.71	78.23
2012/09/11	60862	28089	-32773	88951	82795	108142	25347	190937	143657	136231	-7426	279888	78.25	77.48
2012/09/04	55133	31126	-24007	86259	72936	90420	17484	163356	128069	121546	-6523	249615	78.28	78.85
2012/08/28	53571	32015	-21556	85586	73630	83302	9672	156932	127201	115317	-11884	242518	78.74	78.60
2012/08/21	43584	32413	-11171	75997	78662	67012	-11650	145674	122246	99425	-22821	221671	79.47	78.52
2012/08/14	55983	25279	-30704	81262	71053	87076	16023	158129	127036	112355	-14681	239391	78.31	79.31
2012/08/07	55883	28344	-27539	84227	69117	85413	16296	154530	125000	113757	-11243	238757	78.24	78.57
2012/07/31	55373	23119	-32254	78492	64503	87144	22641	151647	119876	110263	-9613	230139	78.15	78.23
2012/07/24	52024	26963	-25061	78987	65716	79575	13859	145291	117740	106538	-11202	224278	78.32	78.21
2012/07/17	36734	25613	-11121	62347	67719	61020	-6699	128739	104453	86633	-17820	191086	78.85	78.62
2012/07/10	32920	23968	-8952	56888	66776	56267	-10509	123043	99696	80235	-19461	179931	79.54	79.26
2012/07/03	36950	32775	-4175	69725	66299	48531	-17768	114830	103249	81306	-21943	184555	79.50	79.89
2012/06/26	43910	39368	-4542	83278	66111	46910	-19201	113021	110021	86278	-23743	196299	79.63	79.41
2012/06/19	44740	29603	-15137	74343	61597	62271	674	123868	106337	91874	-14463	198211	79.10	80.21
2012/06/12	38182	25875	-12307	64057	113390	109112	-4278	222502	151572	134987	-16585	286559	79.37	79.39
2012/06/05	37376	25303	-12073	62679	104807	105560	753	210367	142183	130863	-11320	273046	78.33	79.65
2012/05/29	21620	32950	11330	54570	103632	69457	-34175	173089	125252	102407	-22845	227659	79.46	78.36

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FUTURES ONLY POSITIONS Code-097741



EURO FX - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS

Code-099741
2012/11/23 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
2012/11/20	36692	128092	91400	164784	155028	45063	-109965	200091	191720	173155	-18565	364875	1.2779	1.2879
2012/11/13	39863	123509	83646	163372	150428	48432	-101996	198860	190291	171941	-18350	362232	1.2707	1.2779
2012/11/06	45212	112353	67141	157565	143191	54864	-88327	198055	188403	167217	-21186	355620	1.2795	1.2743
2012/10/30	38189	96393	58204	134582	139267	64121	-75146	203388	177456	160514	-16942	337970	1.2902	1.2946
2012/10/23	38171	93390	55219	131561	133705	64140	-69565	197845	171876	157530	-14346	329406	1.3064	1.2941
2012/10/16	42041	95536	53495	137577	131046	63590	-67456	194636	173087	159126	-13961	332213	1.2945	1.3067
2012/10/09	39946	112516	72570	152462	142542	60144	-82398	202686	182488	172660	-9828	355148	1.2966	1.2929
2012/10/02	48335	98600	50265	146935	123654	64024	-59630	187678	171989	162624	-9365	334613	1.2885	1.3015
2012/09/25	53345	103583	50238	156928	119654	59930	-59724	179584	172999	163513	-9486	336512	1.2930	1.2913
2012/09/18	48817	122299	73482	171116	140884	53819	-87065	194703	189701	176118	-13583	365819	1.3113	1.2964
2012/09/11	43180	136838	93658	180018	230240	117157	-113083	347397	273420	253995	-19425	527415	1.2758	1.2985
2012/09/04	46580	148886	102306	195466	225276	100488	-124788	325764	271856	249374	-22482	521230	1.2586	1.2631
2012/08/28	45927	147488	101561	193415	224688	97055	-127633	321743	270615	244543	-26072	515158	1.2497	1.2505
2012/08/21	45986	169918	123932	215904	232459	85016	-147443	317475	278445	254934	-23511	533379	1.2345	1.2563
2012/08/14	43152	180962	137810	224114	241859	73974	-167885	315833	285011	254936	-30075	539947	1.2331	1.2355
2012/08/07	46742	178453	131711	225195	238441	74547	-163894	312988	285183	253000	-32183	538183	1.2396	1.2303
2012/07/31	41327	180321	138994	221648	234082	61370	-172712	295452	275409	241691	-33718	517100	1.2255	1.2180
2012/07/24	39501	194567	155066	234068	248645	56865	-191780	305510	288146	251432	-36714	539578	1.2115	1.2279
2012/07/17	31821	199070	167249	230891	254350	51144	-203206	305494	286171	250214	-35957	536385	1.2269	1.2274
2012/07/10	36409	202114	165705	238523	251888	49424	-202464	301312	288297	251538	-36759	539835	1.2314	1.2200
2012/07/03	32236	178413	146177	210649	235912	54541	-181371	290453	268148	232954	-35194	501102	1.2584	1.2391
2012/06/26	36933	196813	159880	233746	244942	47522	-197420	292464	281875	244335	-37540	526210	1.2499	1.2440
2012/06/19	54449	195515	141066	249964	224084	47855	-176229	271939	278533	243370	-35163	521903	1.2576	1.2546
2012/06/12	39245	234432	195187	273677	317031	82599	-234432	399630	356276	317031	-39245	673307	1.2468	1.2627
2012/06/05	36651	251069	214418	287720	328987	69903	-259084	398890	365638	320972	-44666	686610	1.2493	1.2562
2012/05/29	40287	243702	203415	283989	318223	71325	-246898	389548	358510	315027	-43483	673537	1.2538	1.2359

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