

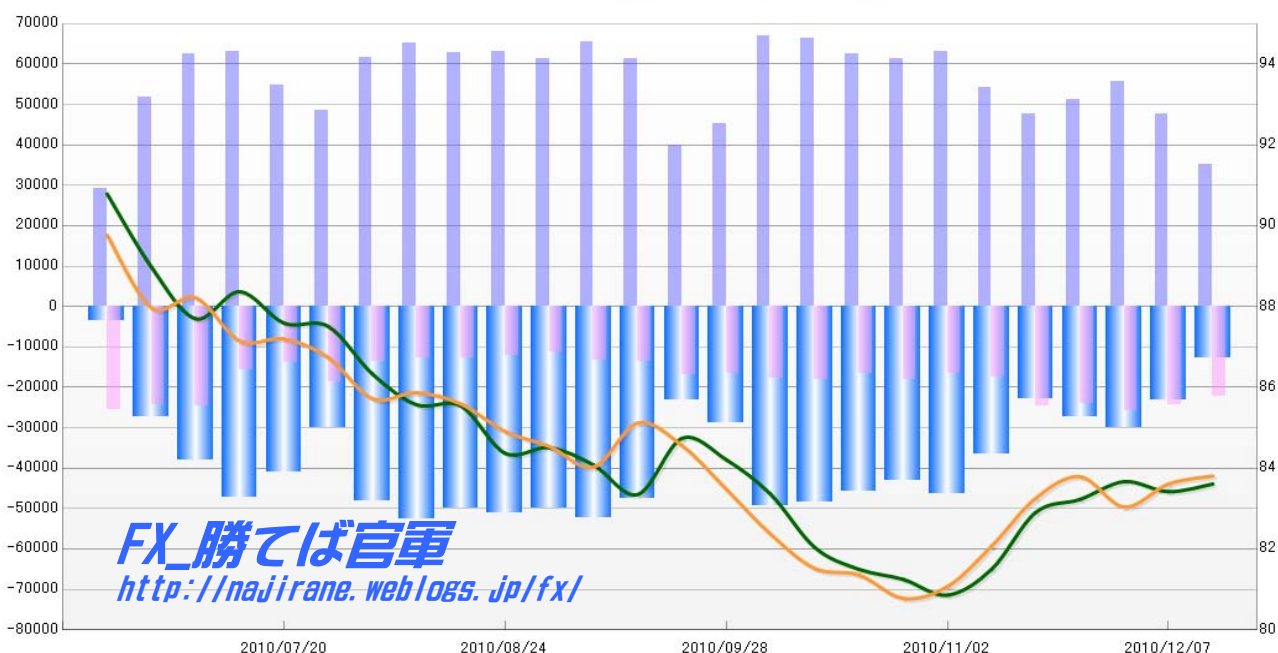
**JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE  
FUTURES ONLY POSITIONS**

Code-097741  
(過去26週) 2010/12/17 公表値

| Report_Date | Non Commercial Positions |        |       |        |        |        | 火曜締めドル円 |        |       | 週末締めドル円レート |        |       |
|-------------|--------------------------|--------|-------|--------|--------|--------|---------|--------|-------|------------|--------|-------|
|             | Long                     | 増減     | Short | 増減     | 売り越し   | 増減     | Close   | HLCC/4 | 前週比   | Close      | HLCC/4 | 前週比   |
| 2010/12/14  | 34996                    | -26.6% | 22261 | -8.7%  | -12735 | -45.3% | 83.63   | 83.61  | 0.2%  | 83.95      | 83.81  | 0.2%  |
| 2010/12/07  | 47661                    | -14.6% | 24373 | -5.5%  | -23288 | -22.4% | 83.48   | 83.42  | -0.3% | 83.91      | 83.61  | 0.7%  |
| 2010/11/30  | 55791                    | 9.0%   | 25785 | 7.6%   | -30006 | 10.3%  | 83.67   | 83.67  | 0.5%  | 82.62      | 83.04  | -0.9% |
| 2010/11/23  | 51161                    | 7.5%   | 23969 | -3.1%  | -27192 | 19.0%  | 83.16   | 83.23  | 0.4%  | 84.10      | 83.79  | 0.6%  |
| 2010/11/16  | 47595                    | -12.3% | 24737 | 40.5%  | -22858 | -37.6% | 83.26   | 82.91  | 1.7%  | 83.45      | 83.26  | 1.4%  |
| 2010/11/09  | 54256                    | -14.0% | 17602 | 6.0%   | -36654 | -21.1% | 81.77   | 81.50  | 0.8%  | 82.50      | 82.07  | 1.2%  |
| 2010/11/02  | 63061                    | 2.9%   | 16606 | -8.6%  | -46455 | 7.7%   | 80.62   | 80.86  | -0.5% | 81.25      | 81.07  | 0.4%  |
| 2010/10/26  | 61305                    | -2.0%  | 18176 | 8.9%   | -43129 | -5.9%  | 81.40   | 81.25  | -0.3% | 80.39      | 80.78  | -0.7% |
| 2010/10/19  | 62554                    | -5.9%  | 16698 | -8.1%  | -45856 | -5.0%  | 81.56   | 81.50  | -0.7% | 81.35      | 81.36  | -0.2% |
| 2010/10/12  | 66463                    | -0.6%  | 18178 | 2.9%   | -48285 | -1.9%  | 81.76   | 82.04  | -1.6% | 81.43      | 81.52  | -1.0% |
| 2010/10/05  | 66866                    | 48.1%  | 17660 | 7.2%   | -49206 | 71.7%  | 83.21   | 83.36  | -1.0% | 81.90      | 82.37  | -1.3% |
| 2010/09/28  | 45136                    | 13.0%  | 16470 | -2.2%  | -28666 | 24.1%  | 83.88   | 84.21  | -0.6% | 83.19      | 83.48  | -1.3% |
| 2010/09/21  | 39948                    | -34.7% | 16848 | 24.1%  | -23100 | -51.5% | 85.09   | 84.74  | 1.7%  | 84.18      | 84.56  | -0.6% |
| 2010/09/14  | 61215                    | -6.5%  | 13573 | 2.4%   | -47642 | -8.7%  | 83.05   | 83.35  | -0.9% | 85.84      | 85.12  | 1.3%  |
| 2010/09/07  | 65440                    | 6.9%   | 13257 | 17.2%  | -52183 | 4.6%   | 83.80   | 84.08  | -0.5% | 84.16      | 84.03  | -0.6% |
| 2010/08/31  | 61219                    | -3.0%  | 11315 | -5.8%  | -49904 | -2.3%  | 84.16   | 84.51  | 0.2%  | 84.29      | 84.54  | -0.4% |
| 2010/08/24  | 63086                    | 0.5%   | 12017 | -5.9%  | -51069 | 2.2%   | 84.00   | 84.37  | -1.4% | 85.19      | 84.91  | -0.8% |
| 2010/08/17  | 62745                    | -3.9%  | 12776 | -0.5%  | -49969 | -4.8%  | 85.53   | 85.54  | 0.0%  | 85.61      | 85.59  | -0.3% |
| 2010/08/10  | 65314                    | 5.8%   | 12836 | -6.5%  | -52478 | 9.3%   | 85.40   | 85.57  | -0.9% | 86.19      | 85.87  | 0.2%  |
| 2010/08/03  | 61723                    | 27.3%  | 13725 | -26.1% | -47998 | 60.4%  | 85.78   | 86.33  | -1.3% | 85.49      | 85.72  | -1.2% |
| 2010/07/27  | 48488                    | -11.4% | 18567 | 34.3%  | -29921 | -26.9% | 87.88   | 87.51  | -0.1% | 86.45      | 86.74  | -0.5% |
| 2010/07/20  | 54733                    | -13.4% | 13822 | -12.8% | -40911 | -13.6% | 87.50   | 87.59  | -0.9% | 87.44      | 87.20  | 0.1%  |
| 2010/07/13  | 63205                    | 1.2%   | 15846 | -35.5% | -47359 | 24.9%  | 88.67   | 88.37  | 0.8%  | 86.59      | 87.15  | -1.2% |
| 2010/07/06  | 62476                    | 20.8%  | 24550 | 1.1%   | -37926 | 38.3%  | 87.55   | 87.70  | -1.4% | 88.58      | 88.22  | 0.3%  |
| 2010/06/29  | 51721                    | 76.8%  | 24294 | -5.2%  | -27427 | 655.6% | 88.54   | 88.98  | -2.0% | 87.74      | 87.97  | -2.0% |
| 2010/06/22  | 29257                    |        | 25627 |        | -3630  |        | 90.54   | 90.79  |       | 89.21      | 89.77  |       |

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

— 金曜締め週Pivot — 火曜締め週Pivot — Short枚数 — Long枚数 — 売り越し枚数



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

Code-099741

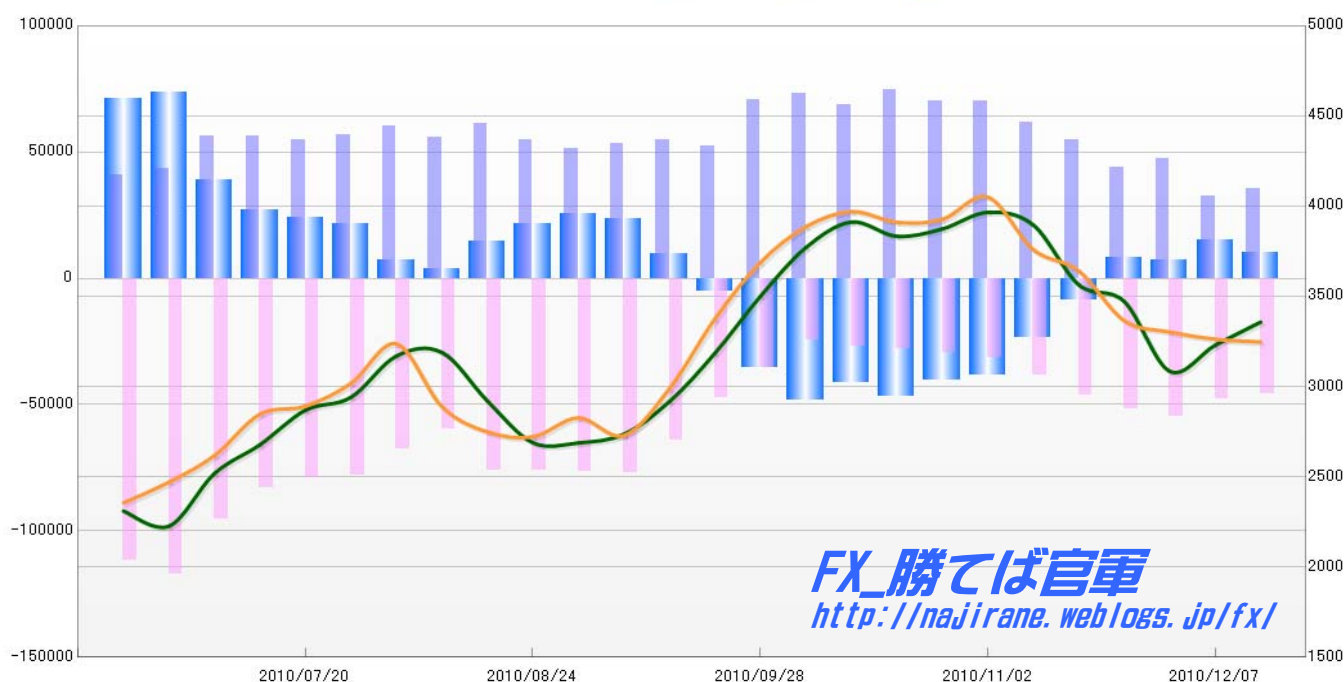
(過去26週)

2010/12/17 公表値

| Report_Date | Non Commercial Positions |        |        |        |        |         | 火曜締めユーロドルレート |        |       | 週末締めユーロドルレート |        |       |
|-------------|--------------------------|--------|--------|--------|--------|---------|--------------|--------|-------|--------------|--------|-------|
|             | Long                     | 増減     | Short  | 増減     | 売り越し   | 増減      | Close        | HLCC/4 | 前週比   | Close        | HLCC/4 | 前週比   |
| 2010/12/14  | 35689                    | 10.4%  | 45993  | -3.4%  | 10304  | -32.6%  | 1.3384       | 1.3357 | 1.0%  | 1.3180       | 1.3247 | -0.1% |
| 2010/12/07  | 32322                    | -31.6% | 47612  | -12.7% | 15290  | 111.0%  | 1.3263       | 1.3229 | 1.1%  | 1.3233       | 1.3263 | -0.3% |
| 2010/11/30  | 47264                    | 8.2%   | 54512  | 4.9%   | 7248   | -12.6%  | 1.2977       | 1.3085 | -2.9% | 1.3414       | 1.3303 | -0.5% |
| 2010/11/23  | 43670                    | -20.2% | 51963  | 12.7%  | 8293   | -196.4% | 1.3371       | 1.3472 | -0.7% | 1.3240       | 1.3366 | -2.0% |
| 2010/11/16  | 54708                    | -11.0% | 46102  | 20.7%  | -8606  | -63.0%  | 1.3492       | 1.3564 | -2.4% | 1.3684       | 1.3641 | -0.9% |
| 2010/11/09  | 61477                    | -12.4% | 38194  | 21.0%  | -23283 | -39.7%  | 1.3777       | 1.3896 | -0.5% | 1.3691       | 1.3759 | -2.1% |
| 2010/11/02  | 70185                    | 0.1%   | 31575  | 6.7%   | -38610 | -4.7%   | 1.4037       | 1.3966 | 0.7%  | 1.4031       | 1.4051 | 0.9%  |
| 2010/10/26  | 70109                    | -6.3%  | 29604  | 5.3%   | -40505 | -13.4%  | 1.3859       | 1.3874 | 0.3%  | 1.3947       | 1.3927 | 0.1%  |
| 2010/10/19  | 74855                    | 8.9%   | 28107  | 3.3%   | -46748 | 12.6%   | 1.3732       | 1.3833 | -0.6% | 1.3949       | 1.3911 | -0.4% |
| 2010/10/12  | 68718                    | -5.8%  | 27207  | 10.0%  | -41511 | -14.0%  | 1.3924       | 1.3912 | 1.0%  | 1.3976       | 1.3970 | 0.6%  |
| 2010/10/05  | 72979                    | 3.3%   | 24736  | -29.9% | -48243 | 36.5%   | 1.3832       | 1.3770 | 2.0%  | 1.3940       | 1.3886 | 1.4%  |
| 2010/09/28  | 70638                    | 35.1%  | 35308  | -25.2% | -35330 | 593.2%  | 1.3579       | 1.3500 | 2.4%  | 1.3789       | 1.3688 | 2.3%  |
| 2010/09/21  | 52300                    | -4.1%  | 47203  | -26.5% | -5097  | -152.9% | 1.3251       | 1.3184 | 2.1%  | 1.3488       | 1.3374 | 3.0%  |
| 2010/09/14  | 54543                    | 2.6%   | 64187  | -16.5% | 9644   | -59.3%  | 1.2995       | 1.2916 | 1.4%  | 1.3045       | 1.2988 | 2.0%  |
| 2010/09/07  | 53156                    | 4.0%   | 76855  | 0.2%   | 23699  | -7.3%   | 1.2682       | 1.2736 | 0.4%  | 1.2677       | 1.2729 | -0.8% |
| 2010/08/31  | 51099                    | -6.4%  | 76668  | 0.6%   | 25569  | 18.4%   | 1.2685       | 1.2688 | 0.0%  | 1.2893       | 1.2827 | 0.8%  |
| 2010/08/24  | 54591                    | -11.0% | 76194  | 0.3%   | 21603  | 47.7%   | 1.2624       | 1.2689 | -1.8% | 1.2762       | 1.2722 | -0.2% |
| 2010/08/17  | 61324                    | 9.9%   | 75951  | 27.6%  | 14627  | 292.0%  | 1.2879       | 1.2920 | -2.0% | 1.2705       | 1.2749 | -1.1% |
| 2010/08/10  | 55797                    | -7.6%  | 59528  | -12.1% | 3731   | -48.9%  | 1.3177       | 1.3190 | 0.2%  | 1.2750       | 1.2889 | -2.6% |
| 2010/08/03  | 60410                    | 6.7%   | 67707  | -13.2% | 7297   | -65.8%  | 1.3226       | 1.3169 | 1.8%  | 1.3282       | 1.3237 | 1.7%  |
| 2010/07/27  | 56622                    | 2.9%   | 77961  | -1.6%  | 21339  | -12.0%  | 1.2993       | 1.2940 | 0.6%  | 1.3045       | 1.3018 | 1.0%  |
| 2010/07/20  | 55008                    | -2.1%  | 79259  | -4.8%  | 24251  | -10.3%  | 1.2884       | 1.2869 | 1.5%  | 1.2904       | 1.2892 | 0.3%  |
| 2010/07/13  | 56187                    | -0.2%  | 83237  | -12.6% | 27050  | -30.5%  | 1.2726       | 1.2677 | 1.3%  | 1.2930       | 1.2847 | 1.8%  |
| 2010/07/06  | 56316                    | 29.9%  | 95225  | -18.6% | 38909  | -47.2%  | 1.2623       | 1.2518 | 2.4%  | 1.2634       | 1.2617 | 1.2%  |
| 2010/06/29  | 43357                    | 5.7%   | 117027 | 4.5%   | 73670  | 3.8%    | 1.2179       | 1.2226 | -0.7% | 1.2560       | 1.2471 | 0.9%  |
| 2010/06/22  | 41013                    |        | 111987 |        | 70974  |         | 1.2266       | 1.2310 |       | 1.2374       | 1.2356 |       |

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

— 金曜締めの週Pivot — 火曜締めの週Pivot — Short枚数 — Long枚数 — 売り越し枚数



|                  | 2010/11/16   |        |         | 2010/11/23 |         |         | 2010/11/30 |         |         | 2010/12/07 |         |         | 2010/12/14 |         |         |
|------------------|--------------|--------|---------|------------|---------|---------|------------|---------|---------|------------|---------|---------|------------|---------|---------|
|                  | 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              | 47595        | 24737  | -22858  | 51161      | 23969   | -27192  | 55791      | 25785   | -30006  | 47661      | 24373   | -23288  | 34996      | 22261   | -12735  |
|                  | 前週比 枚数増減 (枚) |        |         | 3566       | -768    | -4334   | 4630       | 1816    | -2814   | -8130      | -1412   | 6718    | -12665     | -2112   | 10553   |
|                  | 前週比 枚数増減 (%) |        |         | 107.49%    | 96.90%  | 118.96% | 109.05%    | 107.58% | 110.35% | 85.43%     | 94.52%  | 77.61%  | 73.43%     | 91.33%  | 54.68%  |
| EUR              | 54708        | 46102  | -8606   | 43670      | 51963   | 8293    | 47264      | 54512   | 7248    | 32322      | 47612   | 15290   | 35689      | 45993   | 10304   |
|                  | 前週比 枚数増減 (枚) |        |         | -11038     | 5861    | 16899   | 3594       | 2549    | -1045   | -14942     | -6900   | 8042    | 3367       | -1619   | -4986   |
|                  | 前週比 枚数増減 (%) |        |         | 79.82%     | 112.71% | -96.36% | 108.23%    | 104.91% | 87.40%  | 68.39%     | 87.34%  | 210.95% | 110.42%    | 96.60%  | 67.39%  |
| GBP              | 45677        | 21906  | -23771  | 35839      | 25642   | -10197  | 24409      | 29273   | 4864    | 14242      | 27162   | 12920   | 12205      | 20391   | 8186    |
|                  | 前週比 枚数増減 (枚) |        |         | -9838      | 3736    | 13574   | -11430     | 3631    | 15061   | -10167     | -2111   | 8056    | -2037      | -6771   | -4734   |
|                  | 前週比 枚数増減 (%) |        |         | 78.46%     | 117.05% | 42.90%  | 68.11%     | 114.16% | -47.70% | 58.35%     | 92.79%  | 265.63% | 85.70%     | 75.07%  | 63.36%  |
| AUD              | 52462        | 16260  | -36202  | 46935      | 18464   | -28471  | 44794      | 18151   | -26643  | 53550      | 10198   | -43352  | 62670      | 8892    | -53778  |
|                  | 前週比 枚数増減 (枚) |        |         | -5527      | 2204    | 7731    | -2141      | -313    | 1828    | 8756       | -7953   | -16709  | 9120       | -1306   | -10426  |
|                  | 前週比 枚数増減 (%) |        |         | 89.46%     | 113.55% | 78.64%  | 95.44%     | 98.30%  | 93.58%  | 119.55%    | 56.18%  | 162.71% | 117.03%    | 87.19%  | 124.05% |
| CAD              | 58390        | 19949  | -38441  | 36797      | 14298   | -22499  | 30999      | 11844   | -19155  | 47003      | 13281   | -33722  | 44840      | 11444   | -33396  |
|                  | 前週比 枚数増減 (枚) |        |         | -21593     | -5651   | 15942   | -5798      | -2454   | 3344    | 16004      | 1437    | -14567  | -2163      | -1837   | 326     |
|                  | 前週比 枚数増減 (%) |        |         | 63.02%     | 71.67%  | 58.53%  | 84.24%     | 82.84%  | 85.14%  | 151.63%    | 112.13% | 176.05% | 95.40%     | 86.17%  | 99.03%  |
| CHF              | 18005        | 10202  | -7803   | 14709      | 6198    | -8511   | 16240      | 8416    | -7824   | 18014      | 9027    | -8987   | 20794      | 10078   | -10716  |
|                  | 前週比 枚数増減 (枚) |        |         | -3296      | -4004   | -708    | 1531       | 2218    | 687     | 1774       | 611     | -1163   | 2780       | 1051    | -1729   |
|                  | 前週比 枚数増減 (%) |        |         | 81.69%     | 60.75%  | 109.07% | 110.41%    | 135.79% | 91.93%  | 110.92%    | 107.26% | 114.86% | 115.43%    | 111.64% | 119.24% |
| MXN              | 115539       | 22322  | -93217  | 111116     | 23870   | -87246  | 97199      | 18293   | -78906  | 78102      | 18620   | -59482  | 87694      | 10526   | -77168  |
|                  | 前週比 枚数増減 (枚) |        |         | -4423      | 1548    | 5971    | -13917     | -5577   | 8340    | -19097     | 327     | 19424   | 9592       | -8094   | -17686  |
|                  | 前週比 枚数増減 (%) |        |         | 96.17%     | 106.93% | 93.59%  | 87.48%     | 76.64%  | 90.44%  | 80.35%     | 101.79% | 75.38%  | 112.28%    | 56.53%  | 129.73% |
| NZD              | 28915        | 5470   | -23445  | 26095      | 5026    | -21069  | 22982      | 4537    | -18445  | 22024      | 3763    | -18261  | 21314      | 8793    | -12521  |
|                  | 前週比 枚数増減 (枚) |        |         | -2820      | -444    | 2376    | -3113      | -489    | 2624    | -958       | -774    | 184     | -710       | 5030    | 5740    |
|                  | 前週比 枚数増減 (%) |        |         | 90.25%     | 91.88%  | 89.87%  | 88.07%     | 90.27%  | 87.55%  | 95.83%     | 82.94%  | 99.00%  | 96.78%     | 233.67% | 68.57%  |
| Total            | 421291       | 166948 | -254343 | 366322     | 169430  | -196892 | 339678     | 170811  | -168867 | 312918     | 154036  | -158882 | 320202     | 138378  | -181824 |
|                  | 前週比 枚数増減 (枚) |        |         | -54969     | 2482    | 57451   | -26644     | 1381    | 28025   | -26760     | -16775  | 9985    | 7284       | -15658  | -22942  |
|                  | 前週比 枚数増減 (%) |        |         | -13.05%    | 1.49%   | -22.59% | -7.27%     | 0.82%   | -14.23% | -7.88%     | -9.82%  | -5.91%  | 2.33%      | -10.17% | 14.44%  |
| Total<br>(MXN除く) | 305752       | 144626 | -161126 | 255206     | 145560  | -109646 | 242479     | 152518  | -89961  | 234816     | 135416  | -99400  | 232508     | 127852  | -104656 |
|                  | 前週比 枚数増減 (枚) |        |         | -50546     | 934     | 51480   | -12727     | 6958    | 19685   | -7663      | -17102  | -9439   | -2308      | -7564   | -5256   |
|                  | 前週比 枚数増減 (%) |        |         | -16.53%    | 0.65%   | -31.95% | -4.99%     | 4.78%   | -17.95% | -3.16%     | -11.21% | 10.49%  | -0.98%     | -5.59%  | 5.29%   |

### 直近5週 CFTC IMM主要7通貨の構成

