

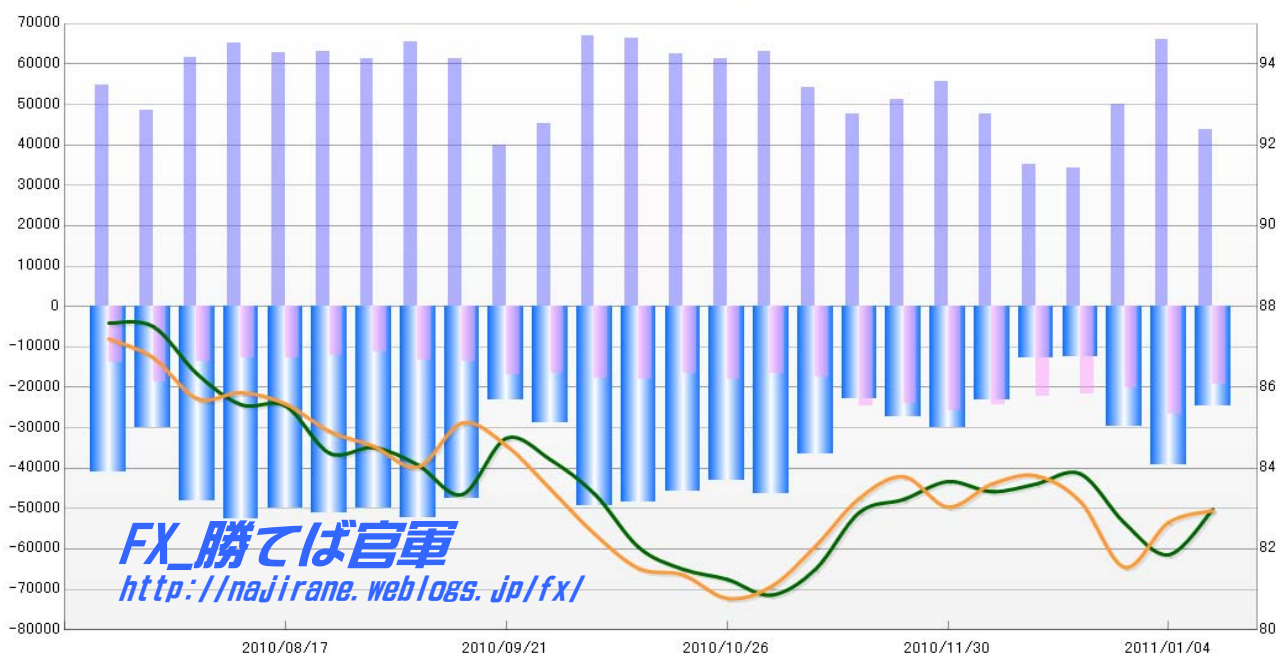
**JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS**

Code-097741
(過去26週) 2011/01/14 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
2011/01/11	43884	-33.4%	19148	-28.7%	-24736	-36.7%	83.20	82.98	1.4%	82.94	82.95	0.3%
2011/01/04	65924	32.0%	26859	32.3%	-39065	31.8%	82.03	81.86	-0.9%	83.02	82.66	1.4%
2010/12/28	49941	45.8%	20300	-6.5%	-29641	136.6%	82.46	82.64	-1.5%	81.15	81.55	-1.9%
2010/12/21	34243	-2.2%	21714	-2.5%	-12529	-1.6%	83.73	83.86	0.3%	82.86	83.17	-0.8%
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		13822		-40911		87.50	87.59		87.44	87.20	

**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

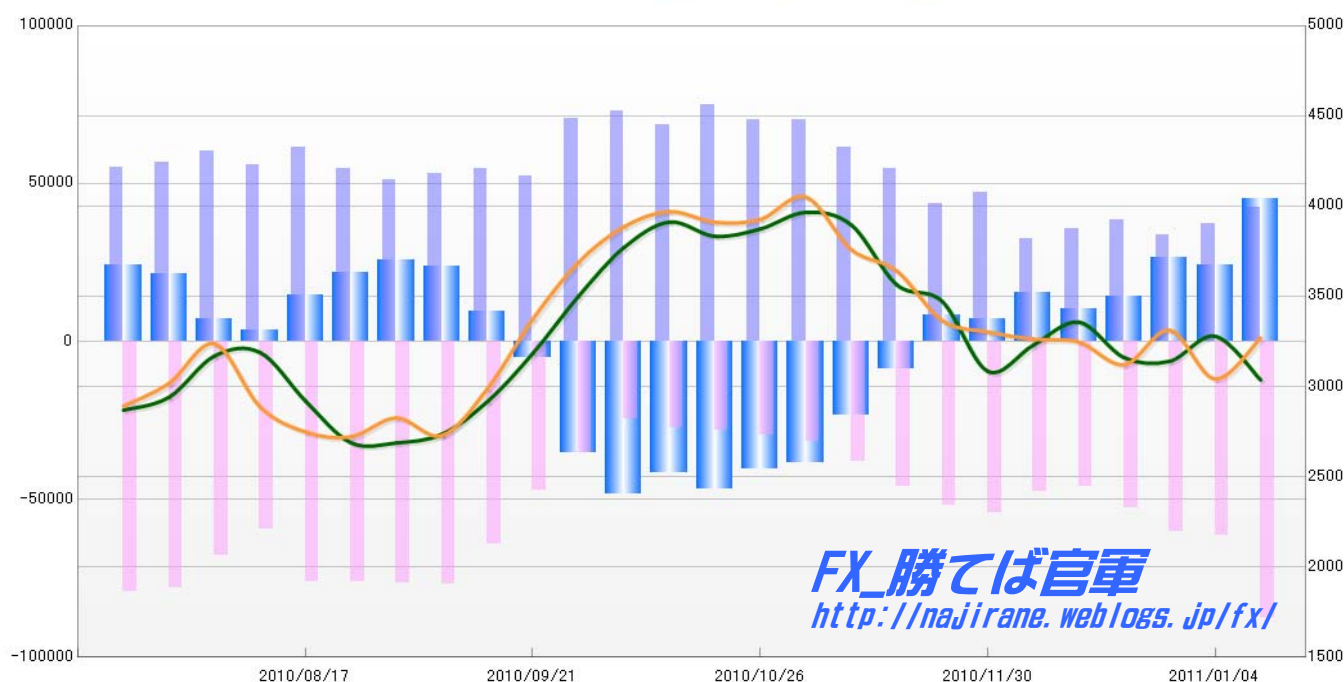
(過去26週)

2011/01/14 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
2011/01/11	42359	14.2%	87541	42.8%	45182	86.7%	1.2975	1.3037	-1.8%	1.3375	1.3269	1.7%
2011/01/04	37102	9.7%	61303	1.6%	24201	-8.6%	1.3301	1.3279	1.1%	1.2916	1.3042	-2.0%
2010/12/28	33833	-12.4%	60312	14.5%	26479	87.9%	1.3117	1.3140	-0.2%	1.3377	1.3312	1.5%
2010/12/21	38604	8.2%	52697	14.6%	14093	36.8%	1.3095	1.3161	-1.5%	1.3115	1.3121	-0.9%
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		79259		24251		1.2884	1.2869		1.2904	1.2892	

**EURO FX - 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



	2010/12/14			2010/12/21			2010/12/28			2011/01/04			2011/01/11		
	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	34996	22261	-12735	34243	21714	-12529	49941	20300	-29641	65924	26859	-39065	43884	19148	-24736
	前週比 枚数増減 (枚)			-753	-547	206	15698	-1414	-17112	15983	6559	-9424	-22040	-7711	14329
	前週比 枚数増減 (%)			97.85%	97.54%	98.38%	145.84%	93.49%	236.58%	132.00%	132.31%	131.79%	66.57%	71.29%	63.32%
EUR	35689	45993	10304	38604	52697	14093	33833	60312	26479	37102	61303	24201	42359	87541	45182
	前週比 枚数増減 (枚)			2915	6704	3789	-4771	7615	12386	3269	991	-2278	5257	26238	20981
	前週比 枚数増減 (%)			108.17%	114.58%	136.77%	87.64%	114.45%	187.89%	109.66%	101.64%	91.40%	114.17%	142.80%	186.69%
GBP	12205	20391	8186	14579	22011	7432	18294	31415	13121	17494	31627	14133	21014	26104	5090
	前週比 枚数増減 (枚)			2374	1620	-754	3715	9404	5689	-800	212	1012	3520	-5523	-9043
	前週比 枚数増減 (%)			119.45%	107.94%	90.79%	125.48%	142.72%	176.55%	95.63%	100.67%	107.71%	120.12%	82.54%	36.02%
AUD	62670	8892	-53778	69875	9325	-60550	76857	12541	-64316	75056	12543	-62513	64837	11340	-53497
	前週比 枚数増減 (枚)			7205	433	-6772	6982	3216	-3766	-1801	2	1803	-10219	-1203	9016
	前週比 枚数増減 (%)			111.50%	104.87%	112.59%	109.99%	134.49%	106.22%	97.66%	100.02%	97.20%	86.38%	90.41%	85.58%
CAD	44840	11444	-33396	39665	14717	-24948	58142	23355	-34787	65421	27073	-38348	70872	23115	-47757
	前週比 枚数増減 (枚)			-5175	3273	8448	18477	8638	-9839	7279	3718	-3561	5451	-3958	-9409
	前週比 枚数増減 (%)			88.46%	128.60%	74.70%	146.58%	158.69%	139.44%	112.52%	115.92%	110.24%	108.33%	85.38%	124.54%
CHF	20794	10078	-10716	25365	12838	-12527	24349	10347	-14002	24487	11455	-13032	20497	9679	-10818
	前週比 枚数増減 (枚)			4571	2760	-1811	-1016	-2491	-1475	138	1108	970	-3990	-1776	2214
	前週比 枚数増減 (%)			121.98%	127.39%	116.90%	95.99%	80.60%	111.77%	100.57%	110.71%	93.07%	83.71%	84.50%	83.01%
MXN	87694	10526	-77168	89066	11064	-78002	96664	14418	-82246	91372	17062	-74310	101710	18138	-83572
	前週比 枚数増減 (枚)			1372	538	-834	7598	3354	-4244	-5292	2644	7936	10338	1076	-9262
	前週比 枚数増減 (%)			101.56%	105.11%	101.08%	108.53%	130.31%	105.44%	94.53%	118.34%	90.35%	111.31%	106.31%	112.46%
NZD	21314	8793	-12521	17780	10414	-7366	18570	10455	-8115	21162	10431	-10731	20943	11323	-9620
	前週比 枚数増減 (枚)			-3534	1621	5155	790	41	-749	2592	-24	-2616	-219	892	1111
	前週比 枚数増減 (%)			83.42%	118.44%	58.83%	104.44%	100.39%	110.17%	113.96%	99.77%	132.24%	98.97%	108.55%	89.65%
Total	320202	138378	-181824	329177	154780	-174397	376650	183143	-193507	398018	198353	-199665	386116	206388	-179728
	前週比 枚数増減 (枚)			8975	16402	7427	47473	28363	-19110	21368	15210	-6158	-11902	8035	19937
	前週比 枚数増減 (%)			2.80%	11.85%	-4.08%	14.42%	18.32%	10.96%	5.67%	8.30%	3.18%	-2.99%	4.05%	-9.99%
Total (MXN除く)	232508	127852	-104656	240111	143716	-96395	279986	168725	-111261	306646	181291	-125355	284406	188250	-96156
	前週比 枚数増減 (枚)			7603	15864	8261	39875	25009	-14866	26660	12566	-14094	-22240	6959	29199
	前週比 枚数増減 (%)			3.27%	12.41%	-7.89%	16.61%	17.40%	15.42%	9.52%	7.45%	12.67%	-7.25%	3.84%	-23.29%

直近5週 CFTC IMM主要7通貨の構成

