

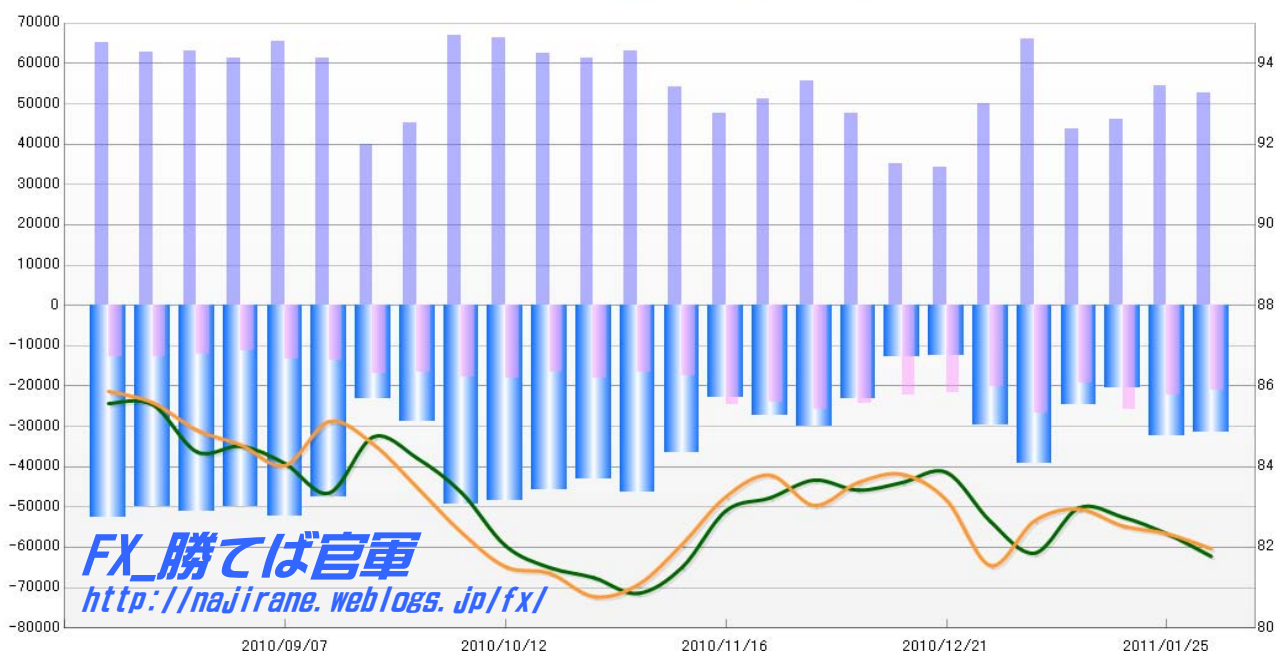
**JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE
FUTURES ONLY POSITIONS**

Code-097741
(過去26週) 2011/02/04 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
2011/02/01	52648	-3.4%	21167	-5.0%	-31481	-2.3%	81.31	81.78	-0.7%	82.17	81.97	-0.4%
2011/01/25	54495	17.8%	22277	-13.4%	-32218	56.9%	82.20	82.34	-0.5%	82.10	82.34	-0.2%
2011/01/18	46258	5.4%	25729	34.4%	-20529	-17.0%	82.61	82.75	-0.3%	82.58	82.53	-0.5%
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		12836		-52478		85.40	85.57		86.19	85.87	

**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**

(過去26週)

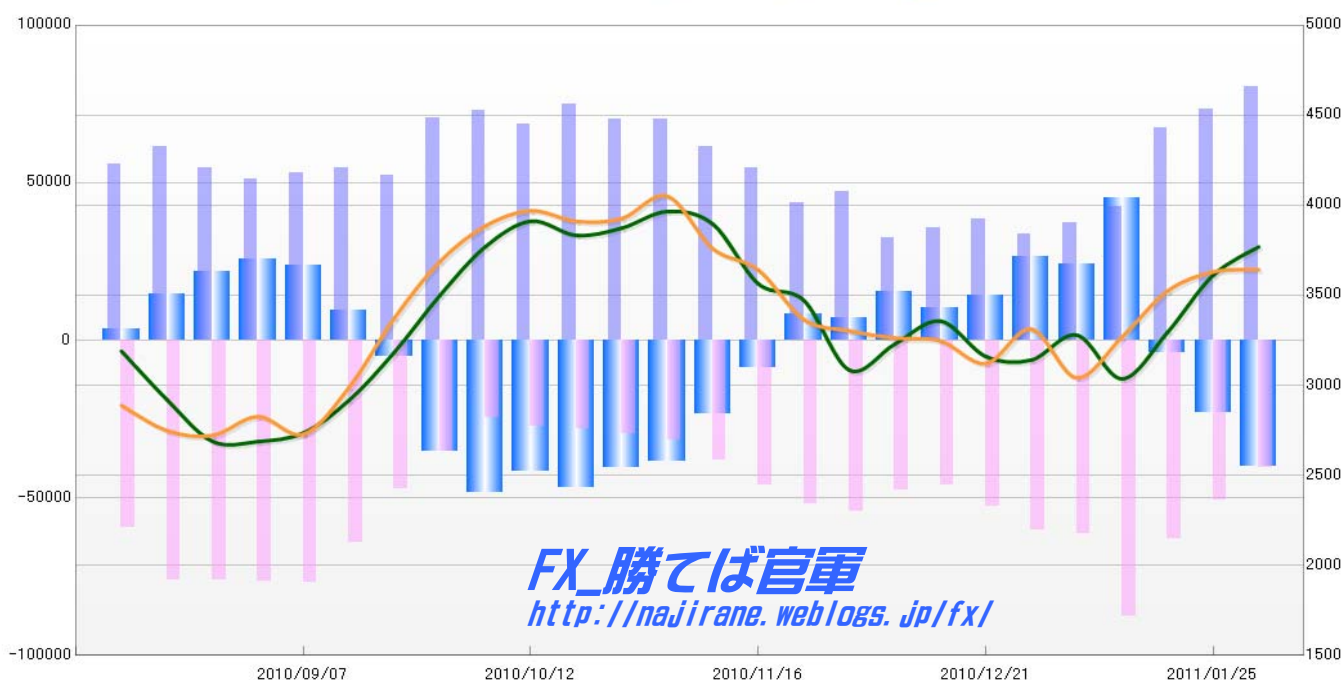
Code-099741

2011/02/04 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
2011/02/01	80381	9.4%	40447	-20.0%	-39934	74.4%	1.3833	1.3769	1.2%	1.3585	1.3643	0.1%
2011/01/25	73488	9.2%	50587	-20.0%	-22901	457.3%	1.3689	1.3612	2.4%	1.3613	1.3630	0.8%
2011/01/18	67309	58.9%	63200	-27.8%	-4109	-109.1%	1.3379	1.3296	2.0%	1.3615	1.3525	1.9%
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		59528		3731		1.3177	1.3190		1.2750	1.2889	

**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



	2011/01/04			2011/01/11			2011/01/18			2011/01/25			2011/02/01		
	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	65924	26859	-39065	43884	19148	-24736	46258	25729	-20529	54495	22277	-32218	52648	21167	-31481
	前週比 枚数増減 (枚)			-22040	-7711	14329	2374	6581	4207	8237	-3452	-11689	-1847	-1110	737
	前週比 枚数増減 (%)			66.57%	71.29%	63.32%	105.41%	134.37%	82.99%	117.81%	86.58%	156.94%	96.61%	95.02%	97.71%
EUR	37102	61303	24201	42359	87541	45182	67309	63200	-4109	73488	50587	-22901	80381	40447	-39934
	前週比 枚数増減 (枚)			5257	26238	20981	24950	-24341	-49291	6179	-12613	-18792	6893	-10140	-17033
	前週比 枚数増減 (%)			114.17%	142.80%	186.69%	158.90%	72.19%	-9.09%	109.18%	80.04%	557.34%	109.38%	79.96%	174.38%
GBP	17494	31627	14133	21014	26104	5090	31415	25621	-5794	36028	28140	-7888	46923	24264	-22659
	前週比 枚数増減 (枚)			3520	-5523	-9043	10401	-483	-10884	4613	2519	-2094	10895	-3876	-14771
	前週比 枚数増減 (%)			120.12%	82.54%	36.02%	149.50%	98.15%	-113.83%	114.68%	109.83%	136.14%	130.24%	86.23%	287.26%
AUD	75056	12543	-62513	64837	11340	-53497	63811	10303	-53508	59185	13727	-45458	71144	11067	-60077
	前週比 枚数増減 (枚)			-10219	-1203	9016	-1026	-1037	-11	-4626	3424	8050	11959	-2660	-14619
	前週比 枚数増減 (%)			86.38%	90.41%	85.58%	98.42%	90.86%	100.02%	92.75%	133.23%	84.96%	120.21%	80.62%	132.16%
CAD	65421	27073	-38348	70872	23115	-47757	67614	23559	-44055	54075	22356	-31719	55186	21372	-33814
	前週比 枚数増減 (枚)			5451	-3958	-9409	-3258	444	3702	-13539	-1203	12336	1111	-984	-2095
	前週比 枚数増減 (%)			108.33%	85.38%	124.54%	95.40%	101.92%	92.25%	79.98%	94.89%	72.00%	102.05%	95.60%	106.60%
CHF	24487	11455	-13032	20497	9679	-10818	19711	12719	-6992	17675	11081	-6594	22079	11638	-10441
	前週比 枚数増減 (枚)			-3990	-1776	2214	-786	3040	3826	-2036	-1638	398	4404	557	-3847
	前週比 枚数増減 (%)			83.71%	84.50%	83.01%	96.17%	131.41%	64.63%	89.67%	87.12%	94.31%	124.92%	105.03%	158.34%
MXN	91372	17062	-74310	101710	18138	-83572	108866	18664	-90202	114979	19734	-95245	123543	20426	-103117
	前週比 枚数増減 (枚)			10338	1076	-9262	7156	526	-6630	6113	1070	-5043	8564	692	-7872
	前週比 枚数増減 (%)			111.31%	106.31%	112.46%	107.04%	102.90%	107.93%	105.62%	105.73%	105.59%	107.45%	103.51%	108.27%
NZD	21162	10431	-10731	20943	11323	-9620	21224	9977	-11247	18507	9880	-8627	20041	9771	-10270
	前週比 枚数増減 (枚)			-219	892	1111	281	-1346	-1627	-2717	-97	2620	1534	-109	-1643
	前週比 枚数増減 (%)			98.97%	108.55%	89.65%	101.34%	88.11%	116.91%	87.20%	99.03%	76.70%	108.29%	98.90%	119.04%
Total	398018	198353	-199665	386116	206388	-179728	426208	189772	-236436	428432	177782	-250650	471945	160152	-311793
	前週比 枚数増減 (枚)			-11902	8035	19937	40092	-16616	-56708	2224	-11990	-14214	43513	-17630	-61143
	前週比 枚数増減 (%)			-2.99%	4.05%	-9.99%	10.38%	-8.05%	31.55%	0.52%	-6.32%	6.01%	10.16%	-9.92%	24.39%
Total (MXN除く)	306646	181291	-125355	284406	188250	-96156	317342	171108	-146234	313453	158048	-155405	348402	139726	-208676
	前週比 枚数増減 (枚)			-22240	6959	29199	32936	-17142	-50078	-3889	-13060	-9171	34949	-18322	-53271
	前週比 枚数増減 (%)			-7.25%	3.84%	-23.29%	11.58%	-9.11%	52.08%	-1.23%	-7.63%	6.27%	11.15%	-11.59%	34.28%

直近5週 CFTC IMM主要7通貨の構成

