

Subject: Post Yellin/FOMC JPY sell-off to >102.25... [C]
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Classification: Confidential

Fed tapers, UST sell off, as does JPY. Boost for your USDJPY 102.50 call. Now down \$102,500 on the
at position (premium paid 1/31 was \$190,000, matures 5/1).

USDJPY 1-Month Price History
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