

<Client> buys European USD Call on USD/JPY
Strike: 103
Notional: USD 10,000,000
Expiry: Thu 13-Aug-2015 (1y)
Settlement: Mon 17-Aug-2015
ZoneCut: NY
Premium: USD 278,000
Premium Date: Fri 15-Aug-2014

Leg 2: One Touch
<Client> sells One Touch on USD/JPY payout
Barrier: 100
Payout: USD 150,000
Payout Ccy: <PayCurrency>
Postpone Rebate: <PostponeRebate Y/N>
Expiry: Thu 13-Aug-2015 (1y)
Settlement: Mon 17-Aug-2015
ZoneCut: NY
Premium: USD -110,000
Premium Date: Fri 15-Aug-2014

Leg 3: One Touch
<Client> sells One Touch on USD/JPY payout
Barrier: 99
Payout: USD 150,000
Payout Ccy: <PayCurrency>
Postpone Rebate: <PostponeRebate Y/N>
Expiry: Thu 13-Aug-2015 (1y)
Settlement: Mon 17-Aug-2015
ZoneCut: NY
Premium: USD -95,000
Premium Date: Fri 15-Aug-2014

Leg 4: One Touch
<Client> sells One Touch on USD/JPY payout
Barrier: 98
Payout: USD 150,000
Payout Ccy: <PayCurrency>
Postpone Rebate: <PostponeRebate Y/N>
Expiry: Thu 13-Aug-2015 (1y)
Settlement: Mon 17-Aug-2015
ZoneCut: NY
Premium: USD -73,000
Premium Date: Fri 15-Aug-2014

EURUSD Interday Chart