Leg 1: European Option Call
<Client> buys European USD Call on USD/JPY
Strike: 100.2
Notional: USD 1,000,000
Expiry: Mon 17-Nov-2014 (1y)
Settlement: Wed 19-Nov-2014
ZoneCut: NY
Premium: USD 46,000
Premium Date: Tue 19-Nov-2013

Leg 2: One Touch
<Client> sells One Touch on USD/JPY payout
Barrier: 99
Payout: USD 18,700
Payout Ccy: <PayCurrency>
Postpone Rebate: <PostponeRebate Y/N>
Expiry: Mon 17-Nov-2014 (1y)
Settlement: Wed 19-Nov-2014
ZoneCut: NY
Premium: USD -17,000
Premium Date: Tue 19-Nov-2013

Leg 3: One Touch
<Client> sells One Touch on USD/JPY payout
Barrier: 98
Payout: USD 18,700
Payout Ccy: <PayCurrency>
Postpone Rebate: <PostponeRebate Y/N>
Expiry: Mon 17-Nov-2014 (1y)
Settlement: Wed 19-Nov-2014
ZoneCut: NY
Premium: USD -16,000
Premium Date: Tue 19-Nov-2013

Leg 4: One Touch
<Client> sells One Touch on USD/JPY payout
Barrier: 97
Payout: USD 18,700
Payout Ccy: <PayCurrency>
Postpone Rebate: <PostponeRebate Y/N>
Expiry: Mon 17-Nov-2014 (1y)
Settlement: Wed 19-Nov-2014
ZoneCut: NY
Premium: USD -13,000
Premium Date: Tue 19-Nov-2013