

Date: [Insert Date]

[Client Name]

[Client Address]

[City, State, Zip Code]

To: [Bank/Counterparty Name]

Attn: Confirmations Department / Audit Department

Subject: Audit Confirmation of Foreign Exchange Option Contracts

Dear Sir/Madam,

In connection with the audit of our financial statements, please confirm directly to our auditors, [Auditor Name], at the following address [Auditor Address/Email], the details of all outstanding Foreign Exchange Option contracts held between us as of the close of business on [Audit Date].

For each outstanding option, please provide the following information:

- Contract/Reference Number
- Trade Date and Expiry Date
- Option Type (Put or Call)
- Style (American, European, etc.)
- Currency Pair and Notional Amounts
- Strike Price
- Premium Paid or Received
- Settlement Date
- Unrealized Gain or Loss (Fair Value) at the specified date

If there are no outstanding contracts at the specified date, please advise accordingly.

Please also confirm if there are any collateral arrangements or margin balances related to these transactions.

Your prompt attention to this request is appreciated. Please find our authorization for the release of this information below.

Yours faithfully,

[Authorized Signature]

[Name and Title]

[Company Name]

Auditor Contact Information for Response:

[Auditor Name]

[Attention To]

[Email Address]

[Mailing Address]