

Date: [Insert Date]

[Counterparty Bank Name]

[Department Name]

[Street Address]

[City, State, Zip Code]

Subject: Audit Confirmation of Over-the-Counter Foreign Exchange Contracts

Dear Sir/Madam,

In connection with the audit of our financial statements, please confirm directly to our auditors, [Auditor Name], the details of all outstanding Over-the-Counter (OTC) Foreign Exchange contracts held between [Company Name] and your institution as of the close of business on [Audit Cut-off Date].

For each outstanding contract, please provide the following information:

- Contract/Trade Reference Number
- Trade Date and Value Date
- Contract Type (e.g., Forward, Spot, Swap, Option)
- Currency Bought and Amount
- Currency Sold and Amount
- Contracted Exchange Rate
- Unrealized Gain or Loss (Fair Value) at the reporting date
- Details of any collateral or margin held

Please also indicate if there are any other derivative instruments or open exposures not listed above.

Please send the requested information directly to:

[Auditor Name]

[Auditor Address]

[Auditor Email Address]

Your prompt attention to this request is appreciated.

Sincerely,

[Authorized Signature]

[Name and Title]

[Company Name]