

Date: [Insert Date]

To:

[Counterparty Name]

[Counterparty Address]

[Attention: Risk Management Department/Credit Department]

Subject: Confirmation of Counterparty Credit Risk Exposure

Dear [Contact Person Name],

This letter serves to formally confirm the outstanding credit risk exposure between [Your Company Name] and [Counterparty Name] as of the close of business on [Reference Date].

According to our records, the current exposures are as follows:

Exposure Category	Currency	Mark-to-Market (MTM) Value	Collateral Held/Posted	Net Exposure
Derivatives / OTC Trades	[USD/EUR/etc.]	[Amount]	[Amount]	[Amount]
Securities Financing Transactions	[USD/EUR/etc.]	[Amount]	[Amount]	[Amount]
Unsettled Trades	[USD/EUR/etc.]	[Amount]	[Amount]	[Amount]
Total Exposure	[USD/EUR/etc.]	[Total Amount]	[Total Amount]	[Total Amount]

Please review the figures provided above. If these values align with your internal records, please sign and return a copy of this letter for our files. If there are any discrepancies, please notify our Credit Risk Department immediately at [Phone Number] or [Email Address].

We appreciate your prompt attention to this matter.

Sincerely,

[Your Signature]

[Your Name]

[Your Title]

[Your Company Name]

Counterparty Acknowledgment:

I hereby confirm that the exposure details listed above are accurate as of the specified date.

Name: _____

Title: _____

Date: _____

Signature: _____