

FOREX OPTION TERM SHEET

Trade ID: FX20230928001

TRADE DETAILS

Trade Date: 28/09/2023

Value Date: 30/09/2023

Expiry Date: 28/12/2023

CURRENCY DETAILS

Currency: USD

Underlying Currency: EUR

Counter Currency: USD

PRICING INFORMATION

Spot Price: 1.0523

Strike Price: 1.0550

Fixing Level: 1.0535

NOTIONAL AND PREMIUM

Notional Amount: 1,000,000 EUR

Premium Amount: 12,500 USD

Premium Payment Date: 29/09/2023

COUNTERPARTY INFORMATION

Buyer: ABC Capital Ltd

Seller: XYZ Bank

Legal Entity Identifier (LEI): 7LTWFZYICNSX8D621K86

ADDITIONAL INFORMATION

Settlement: Cash Settlement

Calculation Agent: XYZ Bank

Business Day Convention: Modified Following

Documentation: ISDA 2006