

# FOREX OPTION TERM SHEET

Trade ID: FX20230928001

## TRADE DETAILS

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Trade Date: 28/09/2023

Value Date: 30/09/2023

Expiry Date: 28/12/2023

## CURRENCY DETAILS

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Currency: USD

Underlying Currency: EUR

Counter Currency: USD

## PRICING INFORMATION

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Spot Price: 1.0523

Strike Price: 1.0550

Fixing Level: 1.0535

## NOTIONAL AND PREMIUM

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Notional Amount: 1,000,000 EUR

Premium Amount: 12,500 USD

Premium Payment Date: 29/09/2023

## COUNTERPARTY INFORMATION

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Buyer: ABC Capital Ltd

Seller: XYZ Bank

Legal Entity Identifier (LEI): 7LTWFZYICNSX8D621K86

## ADDITIONAL INFORMATION

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Settlement: Cash Settlement

Calculation Agent: XYZ Bank

Business Day Convention: Modified Following

Documentation: ISDA 2006