

ATLANTIC NAMED STORM LANDFALL BINARY OPTIONS

Table 1

for the 2016 Tropical Cyclone Season

List of Strike Codes that are In-the-money for each given Atlantic Named Storm Landfall point

The following table correlates Atlantic Named Storm Landfall points with corresponding in-the-money Cantor Exchange Strike Codes. The Final Settlement of the next sequential ANSL Contract will be determined by the Exchange looking up the latitude and longitude of landfall and, if such landfall is a Qualifying Atlantic Landfall, then settling the corresponding Strike Codes listed in Table 1 at one dollar (\$1.00) and settling all other Strike Codes for that contract at zero dollars (\$0.00).

Cantor Exchange Strike Codes generally correspond to the approximately 9500 U.S. Postal Service ZIP Codes whose geographic centroids lie within 75 statute miles of a latitude and longitude point that is proximal to the U.S. Atlantic Basin coastline, which includes the Atlantic Ocean, Caribbean Sea, and Gulf of Mexico.

Users of this table should note the following:

- Only latitudes and longitudes listed in this table will be used to qualify landfalls. Although rare, named storms having landfalls that are not listed in Table 1 are considered to be an “out-of-bounds” landfall and are not a Qualifying Atlantic Landfall. Therefore the ANSL Contract will continue trading as though no landfall occurred.
- Certain landfall latitude and longitude points may lie in territories that are not part of the continental United States. For example, certain qualifying latitude and longitude points are located within the territorial boundaries of the Dry Tortugas, the Bahamas, and Canada. The points are included because their latitude and longitude are within 75 miles of the centroid of a U.S. ZIP Code and therefore are considered impactful on those ZIP Codes.
- Notwithstanding that the U.S. Postal Service occasionally adds, deletes or redefines the centroids of ZIP Codes, the relationships in Table 1 are static for each calendar year and no changes by the U.S. Postal Service made after January 1st of the year in which a Contract is listed will affect the definition of which Strike Codes are settled in-the-money for each landfall during that calendar year.
- Several ZIP Codes cover large areas and may not be contiguous. Therefore, when viewing these ZIP Codes on a mapping tool, these may appear to lie farther than 75 miles from an Atlantic Basin latitude or longitude landfall point. However, in all cases the Exchange has determined that the centroid of the ZIP Code lies within 75 miles of at least one such landfall point.