

ATLANTIC NAMED STORM SWAPS CONTRACT

Table 1

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

The attached Table 1 correlates Atlantic Named Storm Landfall Locations (by latitude and longitude of landfall) with corresponding in-the-money CX Strike Codes for the Atlantic Named Storm Swaps Contract (“ANS” or “ANS Contract”). Table 1 will be used to determine the Impacted ZIP Code Area for the purposes of calculating Final Settlement of the ANS Contract, as defined in Rule IX-3001(e).

CX 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 Table 1 should note the following:

- Only latitudes and longitudes listed in Table 1 can be considered Landfall Locations for the purposes of determining whether a Qualifying Terminating Condition (“QTC”) is considered to be an On-shore QTC or an Off-shore QTC. Although rare, a named storm having a landfall at a latitude and longitude point that is not listed in Table 1 would be considered to be an Off-shore QTC.
- Certain landfall latitude and longitude points may lie in territories that are not part of the continental United States. For example, certain latitude and longitude points listed in Table 1 are located within the territorial boundaries of the Dry Tortugas, the Bahamas, and Canada. These 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.