

Annex

Nexus Mutual Morpho + Morpho Vaults Bundled Protocol Cover Annex

The Annex is a supplement to and governed by the Morpho + Morpho Vaults Bundled Protocol Cover Terms. Capitalized terms not defined herein shall have the meaning assigned to them in the Morpho + Morpho Vaults Bundled Protocol Cover.

Terms

The Morpho + Morpho Vaults Bundled Protocol Cover exclusively applies to deposits of crypto assets made into the specific Morpho markets and Morpho Vaults listed below. The Cover is strictly limited to these specified markets and vaults and cannot be applied in part or in whole to cover any individual market or vault outside the bounds of the specified markets and vaults below.

Covered Markets and Vaults

Covered Morpho markets are listed by network below.

Ethereum Markets

- apxETH collateral | WETH/ETH loan | 86% Liquidation LTV
- cbBTC collateral | USDC loan | 86% Liquidation LTV
- cbBTC collateral | WETH/ETH loan | 91.5% Liquidation LTV
- Curve tBTC WBTC LP collateral | crvUSD loan | 86% Liquidation LTV
- Curve TriCRV LP collateral | crvUSD loan | 86% Liquidation LTV
- Curve TricryptoLLAMA LP collateral | crvUSD loan | 86% Liquidation LTV
- Curve TricryptoUSDC LP collateral | crvUSD loan | 86% Liquidation LTV
- Curve TricryptoUSDT LP collateral | crvUSD loan | 86% Liquidation LTV
- Curve TryLSD LP2.99% collateral | crvUSD loan | 86% Liquidation LTV
- deUSD collateral | USDC loan | 86% Liquidation LTV
- EIGEN collateral | USDC loan | 77% Liquidation LTV
- EIGEN collateral | WETH loan | 77% Liquidation LTV
- ETH+ collateral | eUSD loan | 77% Liquidation LTV
- ETH+ collateral | WETH/ETH loan | 86% Liquidation LTV

- ETH+ collateral | WETH/ETH loan | 94.5% Liquidation LTV
- ezETH collateral | WETH/ETH loan | 62.5% Liquidation LTV
- ezETH collateral | USDA loan | 77% Liquidation LTV
- ezETH collateral | WETH/ETH loan | 77% Liquidation LTV
- ezETH collateral | WETH/ETH loan | 86% Liquidation LTV
- ezETH collateral | WETH/ETH loan | 94.5% Liquidation LTV
- LBTC collateral | WBTC loan | 94.5% Liquidation LTV
- LINK collateral | USDC loan | 77% Liquidation LTV
- MKR collateral | USDC loan | 38.5% Liquidation LTV
- MKR collateral | USDC loan | 62.5% Liquidation LTV
- MKR collateral | USDC loan | 77% Liquidation LTV
- osETH collateral | WETH/ETH loan | 86% Liquidation LTV
- PAXG collateral | USDC loan | 91.5% Liquidation LTV
- PT-ezETH-26DEC2024 collateral | USDA loan | 86% Liquidation LTV
- PT-sUSDe-24OCT2024 collateral | DAI loan | 86% Liquidation LTV
- pufETH collateral | USDA loan | 77% Liquidation LTV
- pufETH collateral | USDC loan | 77% Liquidation LTV
- pufETH collateral | WETH/ETH loan | 86% Liquidation LTV
- Re7 USDT collateral | USDA loan | 86% Liquidation LTV
- Re7 WETH collateral | USDA loan | 91.5% Liquidation LTV
- rETH collateral | WETH/ETH loan | 94.5% Liquidation LTV
- rsETH collateral | USDA loan | 77% Liquidation LTV
- rsETH collateral | WETH/ETH loan | 86% Liquidation LTV
- rswETH collateral | WETH/ETH loan | 86% Liquidation LTV
- rswETH collateral | WETH/ETH loan | 94.5% Liquidation LTV
- sDAI collateral | WETH/WETH loan | 86% Liquidation LTV
- sDAI collateral | USDT loan | 94.5% Liquidation LTV
- sDAI collateral | USDC loan | 94.5% Liquidation LTV
- sDAI collateral | AUSD loan | 96.5% Liquidation LTV
- sDAI collateral | USDA loan | 96.5% Liquidation LTV
- sDAI collateral | USDC loan | 96.5% Liquidation LTV
- sDAI collateral | DAI loan | 98% Liquidation LTV
- stEUR collateral | EURE loan | 94.5% Liquidation LTV
- stUSD collateral | USDT loan | 94.5% Liquidation LTV
- stUSD collateral | USDC loan | 96.5% Liquidation LTV
- sUSDe collateral | AUSD loan | 94.5% Liquidation LTV
- sUSDe collateral | DAI loan | 77% Liquidation LTV
- sUSDe collateral | DAI loan | 86% Liquidation LTV
- sUSDe collateral | FRAX loan | 86% Liquidation LTV
- sUSDe collateral | DAI loan | 91.5% Liquidation LTV

- sUSDe collateral | USDT loan | 91.5% Liquidation LTV
- sUSDe collateral | FRAX loan | 91.5% Liquidation LTV
- sUSDe collateral | DAI loan | 94.5% Liquidation LTV
- sUSDe collateral | FRAX loan | 94.5% Liquidation LTV
- sUSDS collateral | USDC loan | 94.5% Liquidation LTV
- sUSDS collateral | USDT loan | 94.5% Liquidation LTV
- sUSDS collateral | WETH loan | 86% Liquidation LTV
- swBTC collateral | WBTC loan | 94.5% Liquidation LTV
- tBTC collateral | USDC loan | 77% Liquidation LTV
- UNI collateral | USDC loan | 62.5% Liquidation LTV
- uniBTC collateral | WBTC loan | 86% Liquidation LTV
- USD0++ collateral | USDC loan | 86% Liquidation LTV
- USD0++ collateral | USDT loan | 86% Liquidation LTV
- USD0USD0++ collateral | USDC loan | 86% Liquidation LTV
- USDe collateral | DAI loan | 77% Liquidation LTV
- USDe collateral | DAI loan | 86% Liquidation LTV
- USDe collateral | FRAX loan | 86% Liquidation LTV
- USDe collateral | DAI loan | 91.5% Liquidation LTV
- USDe collateral | FRAX loan | 91.5% Liquidation LTV
- USDe collateral | USDT loan | 91.5% Liquidation LTV
- USDe collateral | DAI loan | 94.5% Liquidation LTV
- USDe collateral | FRAX loan | 94.5% Liquidation LTV
- WBTC collateral | AUSD loan | 86% Liquidation LTV
- WBTC collateral | DAI loan | 86% Liquidation LTV
- WBTC collateral | eUSD loan | 86% Liquidation LTV
- WBTC collateral | PYUSD loan | 86% Liquidation LTV
- WBTC collateral | USDA loan | 86% Liquidation LTV
- WBTC collateral | WETH/ETH loan | 91.5% Liquidation LTV
- weETH collateral | USDA loan | 77% Liquidation LTV
- weETH collateral | USDC loan | 86% Liquidation LTV
- weETH collateral | WETH/ETH loan | 94.5% Liquidation LTV
- weETH collateral | WETH/ETH loan | 96.5% Liquidation LTV
- WETH/ETH collateral | USDC loan | 86% Liquidation LTV
- WETH/ETH collateral | USDT loan | 86% Liquidation LTV
- WETH/ETH collateral | USDC loan | 91.5% Liquidation LTV
- WETH/ETH collateral | USDT loan | 91.5% Liquidation LTV
- WOETH collateral | WETH/ETH loan | 86% Liquidation LTV
- wUSDM collateral | USDC loan | 96.5% Liquidation LTV
- wUSDM collateral | USDT loan | 96.5% Liquidation LTV
- wstETH/WETH/ETH collateral | AUSD loan | 86% Liquidation LTV

- wstETH/WETH/ETH collateral | DAI loan | 86% Liquidation LTV
- wstETH/WETH/ETH collateral | eUSD loan | 85% Liquidation LTV
- wstETH/WETH/ETH collateral | PYUSD loan | 86% Liquidation LTV
- wstETH/WETH/ETH collateral | tBTC loan | 86% Liquidation LTV
- wstETH/WETH/ETH collateral | USDA loan | 86% Liquidation LTV
- wstETH/WETH/ETH collateral | USDC loan | 86% Liquidation LTV
- wstETH/WETH/ETH collateral | USDT loan | 86% Liquidation LTV
- wstETH/WETH/ETH collateral | WBTC loan | 86% Liquidation LTV
- wstETH/WETH/ETH collateral | tBTC loan | 86% Liquidation LTV
- wstETH/WETH/ETH collateral | tBTC loan | 91.5% Liquidation LTV
- wstETH/WETH/ETH collateral | WBTC loan | 86% Liquidation LTV
- wstETH/WETH/ETH collateral | WBTC loan | 91.5% Liquidation LTV
- wstETH/WETH/ETH collateral | WETH/ETH loan | 94.5% Liquidation LTV
- wstETH/WETH/ETH collateral | WETH/ETH loan | 96.5% Liquidation LTV

Base Markets

- bsdETH collateral | eUSD loan | 86% Liquidation LTV
- bsdETH collateral | WETH/ETH loan | 91.5% Liquidation LTV
- cbETH collateral | eUSD loan | 86% Liquidation LTV
- cbETH collateral | EURA loan | 86% Liquidation LTV
- cbETH collateral | EURC loan | 86% Liquidation LTV
- cbETH collateral | USDA loan | 86% Liquidation LTV
- cbETH collateral | USDC loan | 86% Liquidation LTV
- cbETH collateral | wUSDM loan | 86% Liquidation LTV
- cbETH collateral | WETH/ETH loan | 91.5% Liquidation LTV
- cbETH collateral | WETH/ETH loan | 94.5% Liquidation LTV
- cbETH collateral | WETH/ETH loan | 96.5% Liquidation LTV
- ezETH collateral | USDC loan | 77% Liquidation LTV
- ezETH collateral | WETH/ETH loan | 86% Liquidation LTV
- ezETH collateral | WETH/ETH loan | 91.5% Liquidation LTV
- hyUSD collateral | eUSD loan | 86% Liquidation LTV
- rETH collateral | EURC loan | 86% Liquidation LTV
- rETH collateral | USDC loan | 86% Liquidation LTV
- rETH collateral | WETH/ETH loan | 94.5% Liquidation LTV
- stEUR collateral | USDA loan | 86% Liquidation LTV
- stUSD collateral | EURA loan | 86% Liquidation LTV
- USDC collateral | WETH/ETH loan | 86% Liquidation LTV
- weETH collateral | USDC loan | 77% Liquidation LTV
- weETH collateral | WETH/ETH loan | 91.5% Liquidation LTV

- WETH/ETH collateral | EURA loan | 86% Liquidation LTV
- WETH/ETH collateral | EURC loan | 86% Liquidation LTV
- WETH/ETH collateral | USDA loan | 86% Liquidation LTV
- WETH collateral | USDC loan | 86% Liquidation LTV
- WETH/ETH collateral | wUSDM loan | 86% Liquidation LTV
- wstETH collateral | EURA loan | 86% Liquidation LTV
- wstETH collateral | EURC loan | 86% Liquidation LTV
- wstETH collateral | eUSD loan | 86% Liquidation LTV
- wstETH collateral | USDA loan | 86% Liquidation LTV
- wstETH collateral | USDC loan | 86% Liquidation LTV
- wstETH collateral | wUSDM loan | 86% Liquidation LTV
- wstETH collateral | WETH/ETH loan | 94.5% Liquidation LTV
- wstETH collateral | WETH/ETH loan | 96.5% Liquidation LTV
- wsuperOETHb collateral | WETH/ETH loan | 91.5% Liquidation LTV
- wUSD+ collateral | USDC loan | 77% Liquidation LTV
- wUSDM collateral | USDC loan | 96.5% Liquidation LTV

Covered Morpho Vaults (Ethereum)

- Block Analitica/B. Protocol Flagship ETH
- Block Analitica/B. Protocol Flagship USDC
- Block Analitica/B. Protocol Flagship USDT
- f(x) Protocol Morpho USDC
- Gauntlet AUD Core
- Gauntlet DAI Core
- Gauntlet eUSD Core
- Gauntlet MKR Blended
- Gauntlet USDA Core
- Gauntlet USDC Core
- Gauntlet USDC Prime
- Gauntlet USDT Prime
- Gauntlet WBTC Core
- Gauntlet WETH Core
- Gauntlet WETH Prime
- LeadBlock USDC RWA
- LlamaRisk crvUSD Vault
- MEV Capital cbBTC
- MEV Capital USD0
- MEV Capital Elixir USDC
- MEV Capital Boosted USDT
- MEV Capital WBTC

- MEV Capital wETH
- Re7 FRAX
- Re7 tBTC
- Re7 USDA
- Re7 USDC
- Re7 USDT
- Re7 WBTC
- Re7 WETH
- Steakhouse ETH
- Steakhouse PYUSD
- Steakhouse USDC
- Steakhouse USDT
- Steakhouse WBTC
- SwissBorg USDC
- Usual Boosted USDC

Covered Morpho Vaults (Base)

- Gauntlet WETH Core
- Gauntlet USDC Prime
- Gauntlet USDC Core
- Gauntlet EURC Core
- Moonwell Flagship ETH
- Moonwell Flagship USDC
- Moonwell Flagship EURC
- Morpho eUSD
- Pyth ETH
- Pyth USDC
- Re7 USDC
- Re7 WETH
- Steakhouse ETH
- Steakhouse EURA
- Steakhouse USDA
- Steakhouse USDC
- Steakhouse USDM