

Annex

Nexus Mutual Crypto Cover Annex for Frankencoin ZCHF Depeg

This Annex supplements and is governed by the Nexus Mutual Crypto Cover Terms. Capitalised terms not defined herein shall have the meaning assigned to them in the Nexus Mutual Crypto Cover Terms.

Part A

Not applicable for Frankencoin ZCHF Depeg

Part B

Not applicable for Frankencoin ZCHF Depeg

Part C

Covered Token

- Frankencoin ZCHF
 - Ethereum: 0xb58e61c3098d85632df34eecfb899a1ed80921cb

Depeg Time

- Seven (7) consecutive days

Depeg Percentage

- 10% of the Reference Value

Unit of Claim

- For Frankencoin ZCHF, the Unit of Claim is set at 0.975 for every one (1) Covered Token

Part D

Not applicable for Frankencoin ZCHF Depeg