

Annex

Nexus Mutual Crypto Cover Annex for Tether USDTO 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 Tether USDTO

Part B

Not applicable for Tether USDTO

Part C

Covered Token

- Tether USDT0
 - Arbitrum: 0xFd086bC7CD5C481DCC9C85ebE478A1C0b69FCbb9
 - Berachain: 0x779Ded0c9e1022225f8E0630b35a9b54bE713736
 - o Ink: 0x0200C29006150606B650577BBE7B6248F58470c1
 - Flare: 0xe7cd86e13AC4309349F30B3435a9d337750fC82D
 - o Optimism: 0x01bFF41798a0BcF287b996046Ca68b395DbC1071
 - Unichain: 0x9151434b16b9763660705744891fA906F660EcC5
 - Corn: 0xB8CE59FC3717ada4C02eaDF9682A9e934F625ebb
 - HyperEVM: 0xB8CE59FC3717ada4C02eaDF9682A9e934F625ebb
 - Plasma: 0xb8ce59fc3717ada4c02eadf9682a9e934f625ebb

Depeg Time

• Seven (7) consecutive days

Depeg Percentage

• 10% of the Reference Value

Unit of Claim

For Tether USDTO, the Unit of Claim is set at 0.975 for every one (1) Covered Token

Part D

Not applicable for Tether USDTO