

Annex

Nexus Mutual Leveraged Liquidation Annex for PT-stcUSD-23JUL2026 (Morpho)

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

Covered Token

- PT-stcUSD-23JUL2026

Covered Markets

- PT-stcUSD-23JUL2026 / USDC (Morpho)
 - 85% Max LTV | 91.5% Liquidation Threshold | 2.61% Liquidation Penalty
 - Market ID:
0x2fb3713487c7812e7309935b034f40228841666f6b048faf31fd2110ae674f20

Acceptable Leverage Limit

- PT-stcUSD-23JUL2026 / USDC (Morpho): 6.67x

Depeg Percentage

- PT-stcUSD-23JUL2026 / USDC (Morpho): 7.10%

Deductible

- 1% of the Principal Funds

Cool-Down Period

- 7 Days