

Annex

Nexus Mutual Crypto Cover Annex for Savings GHO (sGHO) 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 Savings GHO (sGHO)

Part B

Not applicable for Savings GHO (sGHO)

Part C

Covered Token

- sGHO (formerly stkGHO)
 - Ethereum: 0x1a88Df1cFe15Af22B3c4c783D4e6F7F9e0C1885d

Depeg Time

- Seven (7) consecutive days

Depeg Percentage

- 10% of the Reference Value

Unit of Claim

- For Savings GHO (sGHO), the Unit of Claim is set at 0.975 for every one (1) Covered Token

Approved Covered Token Derivative¹

- Pendle PT Tokens for Savings GHO (sGHO)
- Spectra PT Tokens for Savings GHO (sGHO)

Part D

Not applicable for Savings GHO (sGHO)

¹ **Explanatory Note:** If Savings GHO (sGHO) suffers a loss of value by the Depeg Percentage for the Depeg Time and a claim is approved, Savings GHO (sGHO) or the following tokens can be traded for the Unit of Claim listed above. For the avoidance of doubt, the above wording is not intended to introduce new or additional Claim conditions and does not amend or override the operative provisions of the Cover Terms.