

Annex

Nexus Mutual Leveraged Liquidation Annex for wstETH on Aave

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

- Lido Wrapped Liquid Staked ETH (wstETH)

Covered Markets

- Aave E-Mode Markets
 - OP Market | ETH Correlated
 - 93% Max LTV | 95% Liquidation Threshold | 1% Liquidation Penalty

Acceptable Leverage Limit

- 12.5x Leverage

Depeg Percentage

- 3.16% of the Reference Value

Deductible

- 1% of the Principal Funds

Cool-Down Period

- 7 Days