

Annex

Nexus Mutual Leveraged Liquidation Annex for sUSDS / USDT (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

- sUSDS
 - Ethereum: 0xa3931d71877C0E7a3148CB7Eb4463524FEc27fbD

Covered Markets

- sUSDS / USDT (Morpho Market)
 - 95% Max LTV | 96.5% Liquidation Threshold | 1.06% Liquidation Penalty
 - Market ID:
0x3274643db77a064abd3bc851de77556a4ad2e2f502f4f0c80845fa8f909ecf0b

Acceptable Leverage Limit

- sUSDS / USDT (Morpho Market): 20x

Depeg Percentage

- sUSDS / USDT (Morpho Market)
 - sUSDS: 1.55%

Deductible

- 1% of the Principal Funds

Cool-Down Period

- 7 Days