

Annex

Nexus Mutual Crypto Cover Annex for Tether USDT 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 USDT

Part B

Not applicable for Tether USDT

Part C

Covered Token

- Tether USDT
 - Ethereum: 0xdac17f958d2ee523a2206206994597c13d831ec7

Depeg Time

- Seven (7) consecutive days

Depeg Percentage

- 10% of the Reference Value

Unit of Claim

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

Part D

Not applicable for Tether USDT