

Annex

Nexus Mutual Crypto Cover Annex for Treehouse ETH 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 Treehouse ETH

Part B

Not applicable for Treehouse ETH

Part C

Covered Token

- Treehouse ETH (tETH)
 - Ethereum: 0xD11c452fc99cF405034ee446803b6F6c1F6d5ED8

Depeg Time

- Seven (7) consecutive days

Depeg Percentage

- 15% of the Reference Value

Unit of Claim

- For Treehouse ETH (tETH), the Unit of Claim is set at 0.95 for every one (1) Covered Token

Approved Covered Token Derivative¹

- Pendle PT Tokens for Treehouse ETH (tETH)
- Spectra PT Tokens for Treehouse ETH (tETH)

Part D

Not applicable for Treehouse ETH

¹ **Explanatory Note:** If Treehouse ETH (tETH) suffers a loss of value by the Depeg Percentage for the Depeg Time and a claim is approved, Treehouse ETH (tETH) 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.