

Annex

Nexus Mutual Leveraged Liquidation Annex for sUSDe / USDtb (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

- sUSDe
 - Ethereum: 0x9D39A5DE30e57443BfF2A8307A4256c8797A3497

Covered Markets

- sUSDe / USDtb (Morpho Market)
 - 88% Max LTV | 91.5% Liquidation Threshold | 2.61% Liquidation Penalty
 - Market ID:
0x88a18b2f4d94e7ad27a381b15531c06abf05a7c99dd5d3c3679875fed6f7e742

Acceptable Leverage Limit

- sUSDe / USDtb (Morpho Market): 8.33x

Depeg Percentage

- sUSDe / USDtb (Morpho Market)
 - sUSDe: 3.83%

Deductible

- 1% of the Principal Funds

Cool-Down Period

- 7 Days