

Annex

Nexus Mutual Crypto Cover Annex for Falcon USDf 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 Falcon USDf

Part B

Not applicable for Falcon USDf

Part C

Covered Token

- Falcon USDf
 - Ethereum: 0xFa2B947eEc368f42195f24F36d2aF29f7c24CeC2

Depeg Time

- Seven (7) consecutive days

Depeg Percentage

- 20% of the Reference Value

Unit of Claim

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

Approved Covered Token Derivative¹

- Falcon sUSDf
 - Ethereum: 0xc8CF6D7991f15525488b2A83Df53468D682Ba4B0
- Pendle PT Tokens for Falcon USDf or Falcon sUSDf
- Spectra PT Tokens for Falcon USDf or Falcon sUSDf

Part D

Not applicable for Falcon USDf

¹ **Explanatory Note:** If Falcon USDf suffers a loss of value by the Depeg Percentage for the Depeg Time and a claim is approved, Falcon USDf 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.