

Annex

Nexus Mutual Leveraged Liquidation Annex for sUSDe / USDe (Aave v3)

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 / USDe (Aave v3 Core Ethereum) | PT srUSDe 2APR2026 sUSDe USDe e-mode
 - 91.67% Max LTV | 94% Liquidation Threshold | 1.30% Liquidation Penalty

Acceptable Leverage Limit

- sUSDe / USDe (Aave v3 Core Ethereum) | PT srUSDe 2APR2026 sUSDe USDe: 12x

Depeg Percentage

- sUSDe / USDe (Aave v3 Core Ethereum) | PT srUSDe 2APR2026 sUSDe USDe
 - sUSDe: 2.48%

Deductible

- 1% of the Principal Funds

Cool-Down Period

- 7 Days