

Annex

Nexus Mutual Crypto Cover Annex for Inverse DOLA 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 Inverse DOLA

Part B

Not applicable for Inverse DOLA

Part C

Covered Token

- DOLA
 - Ethereum: 0x865377367054516e17014CcdED1e7d814EDC9ce4
 - Base: 0x4621b7A9c75199271F773Ebd9A499dbd165c3191
 - Optimism: 0x8aE125E8653821E851F12A49F7765db9a9ce7384
 - Arbitrum: 0x6A7661795C374c0bFC635934efAddFf3A7Ee23b6

Depeg Time

- Seven (7) consecutive days

Depeg Percentage

- 10% of the Reference Value

Unit of Claim

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

Approved Covered Token Derivative¹

- Staked DOLA (sDOLA)
 - Ethereum: 0xb45ad160634c528Cc3D2926d9807104FA3157305
- Pendle PT Tokens for Inverse DOLA or Staked DOLA (sDOLA)
- Spectra PT Tokens for Inverse DOLA or Staked DOLA (sDOLA)

Part D

Not applicable for DOLA

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