

Annex

Nexus Mutual Leveraged Liquidation Annex for PT-cUSD-23JUL2026 (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

- PT-cUSD-23JUL2026

Covered Markets

- PT-cUSD-23JUL2026 / USDC (Morpho)
 - 85% Max LTV | 91.5% Liquidation Threshold | 2.61% Liquidation Penalty
 - Market ID:
0x702b7ec7628de2622e51e1bb34a7e6ad9e95f3a25a2ed361e4ce621f23f5e642

Acceptable Leverage Limit

- PT-cUSD-23JUL2026 / USDC (Morpho): 6.67x

Depeg Percentage

- PT-cUSD-23JUL2026 / USDC (Morpho): 7.10%

Deductible

- 1% of the Principal Funds

Cool-Down Period

- 7 Days