

Annex

Nexus Mutual Crypto Cover Annex for WBTC 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 WBTC

Part B

Not applicable for WBTC

Part C

Covered Token

- WBTC
 - Ethereum: 0x2260fac5e5542a773aa44fbcfedf7c193bc2c599

Depeg Time

- Seven (7) consecutive days

Depeg Percentage

- 10% of the Reference Value

Unit of Claim

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

Part D

Not applicable for WBTC