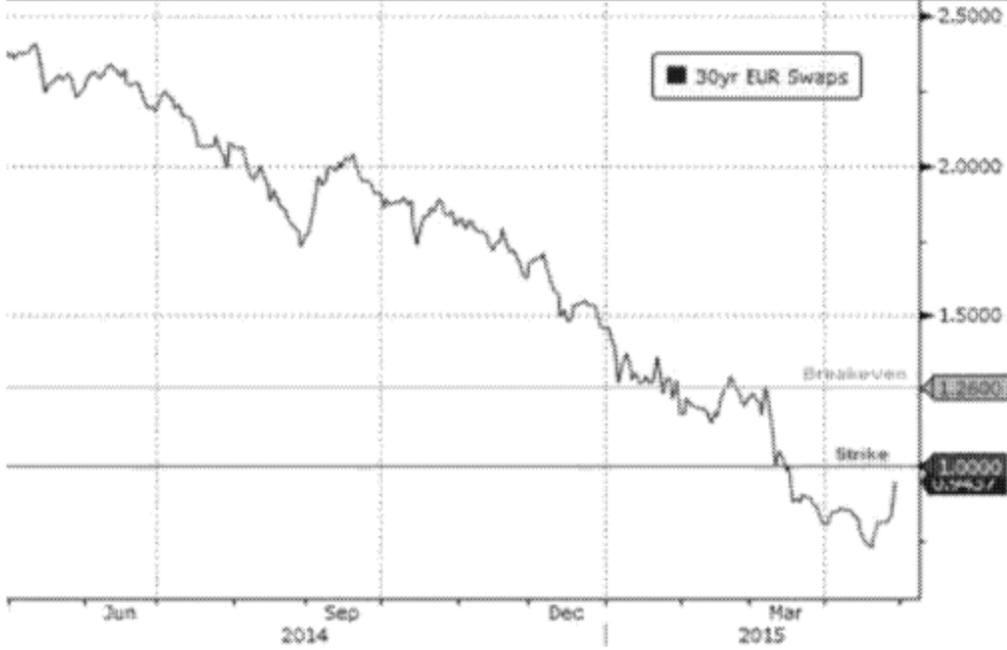


Chart 2 (EUR 30y swap rates and breakeven for the 1y CMS cap struck at 1.00%.)



Please note these transaction terms are indicative.

Regards,
Daniel

Daniel Sabba
Key Client Partners
Deutsche Bank Securities Inc.

