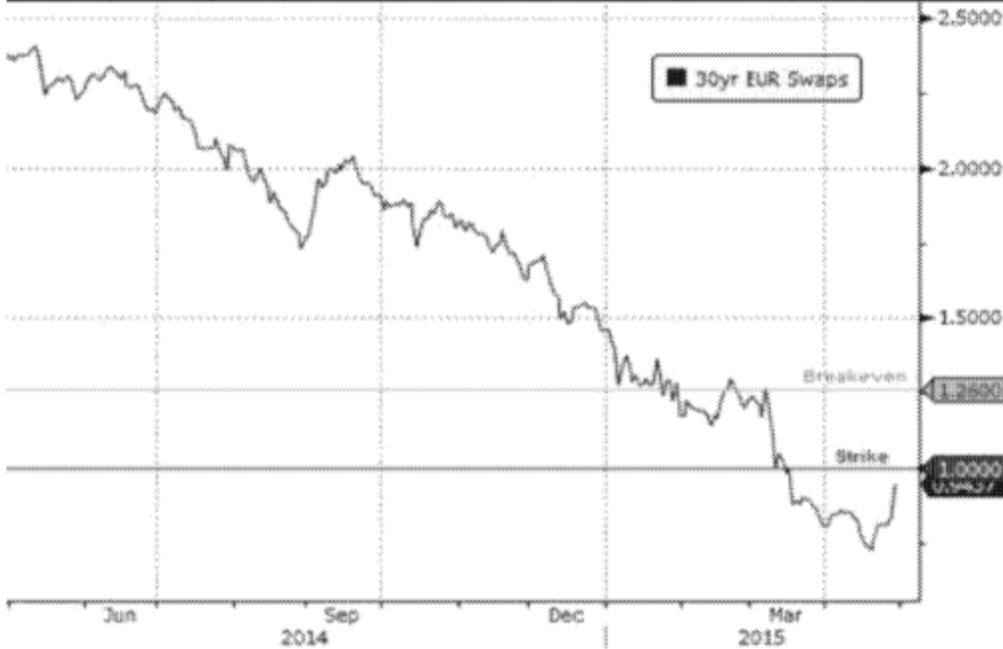


**Chart 2 (EUR 30y swap rates and breakeven for the 1y CMS cap struck at 1.00%.)**



Please note these transaction terms are indicative.

Regards,  
Daniel

Daniel Sabba  
Key Client Partners  
Deutsche Bank Securities Inc.

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