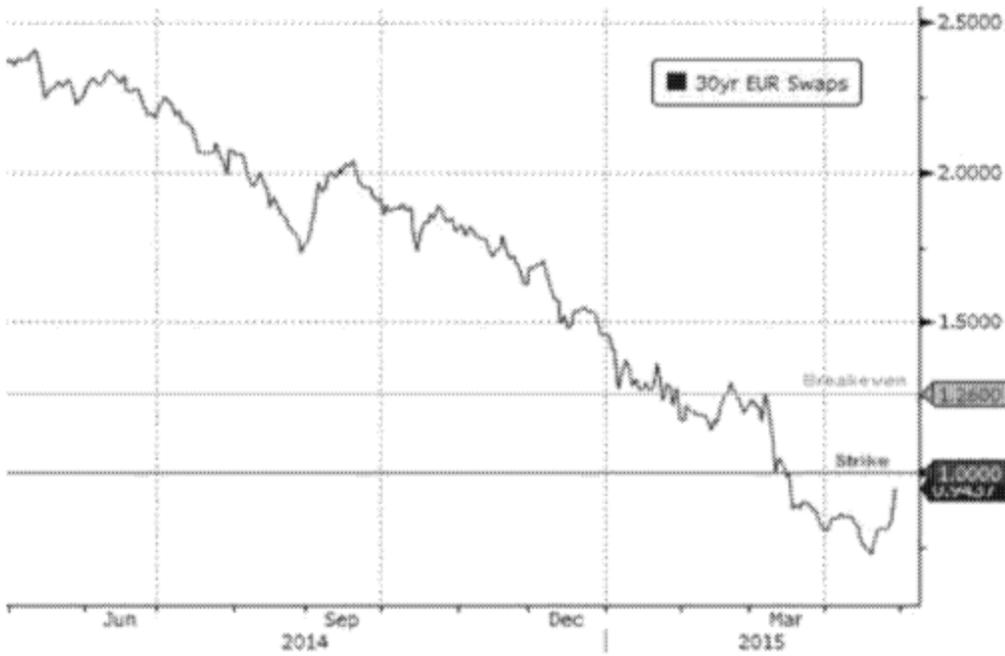


Chart 2 (EUR 30y swap rates and breakeven for the 1y CMS cap struck at 1.00%.)



Please note these transaction terms are indicative.

Regards,

Daniel

Daniel Sabba

Key Client Partners

Deutsche Bank Securities Inc.

Tel. +1 212 454 0857

Mobile [REDACTED]

Email [REDACTED]