Parallel-Shift Sensitivity Analysis for HLB-Option and Knockout Advances

The Federal Home Loan Bank of Boston (Bank) is providing estimated valuations of the specific HLB-Option and Knockout advances set forth below for members' information and convenience only. The estimated valuations are generated by models obtained from external sources which are used for the Bank's own asset/liability management purposes. The models include the use of specific assumptions, for example, market volatility and discount curve adjusted for the Bank's spread, to estimate the value of the advance. The valuations represent theoretical market values only and should not be construed as a liquidation price for the HLB-Option or Knockout advance.

It is expressly understood that in providing this valuation information to members, the Bank is not performing any advisory service. The valuations are being provided without representation or warranty and the member shall be solely responsible for any decision it makes or actions it takes based on the valuations provided. It is recommended that institutions maintain independent capabilities to value their asset/liability positions, including HLB-Option and Knockout advances.

The table depicts valuation estimates resulting from immediate parallel interest-rate movements of plus/minus 400 basis points in 100 basis point increments. In order to rule out negative interest rates, our model applies an effective floor of plus ten basis points to the yield curve for all down-rate scenarios. As a result, large down-rate shocks will reflect valuation at the floor rate of ten basis points in place of any negative interest rates that would otherwise be produced by the indicated basis point shocks. Please note that the valuation estimates are from the Federal Home Loan Bank of Boston's perspective. Since the advance is held by the member as a liability, positive price changes in the table correspond to the advance having a negative impact on the member's estimated market value of portfolio equity (and vice versa). The theoretical argument follows that as interest rates rise, the value of the advance to the Bank falls. In the case of an HLB-Option advance, the Bank would be likely to exercise its option to cancel the advance as the value falls below 100. In the case of a Knockout advance, the Bank would automatically terminate the advance on any specified cancellation date if LIBOR is equal to or greater than a predetermined "strike rate" four London Business days prior to the scheduled cancellation date. In either case, the member's cost to prepay the advance increases as interest rates fall.

To identify your advance, locate the appropriate maturity date and then verify the coupon rate. The report is sorted in ascending order by start date, followed by coupon. Once the appropriate structure is determined, read across to view the sensitivity analysis that has been performed on the advance.

If you have any questions or would like further explanation of this analysis, contact the Money Desk at 1-800-357-3452.

As of: 4/30/2010 **Parallel-Shift Sensitivity Analysis for HLB-Option and Knockout Advances**

Start Date	Maturity Date	Next Call Date	Coupon	-300	-200	-100	Base	+100	+200	+300	+400
2/27/1997	2/27/2012	5/27/2010	6.5800	112.2091	112.2091	111.6117	109.7136	107.8495	106.0656	104.4186	102.9554
4/8/1998	4/8/2013	7/8/2010	5.4900	116.3777	116.3777	113.5491	110.5833	107.8718	105.5035	103.5271	101.9699
8/19/1998	8/19/2013	5/19/2010	5.4900	118.4058	117.9960	114.6395	111.3566	108.3994	105.8498	103.7405	102.0917
8/19/1998	8/19/2013	5/19/2010	5.4900	118.4058	117.9960	114.6395	111.3566	108.3994	105.8498	103.7405	102.0917
8/25/1998	8/19/2013	7/26/2010	5.4900	118.4058	117.9959	114.6395	111.3568	108.3976	105.8494	103.7366	102.0822
8/27/1998	8/19/2013	7/27/2010	5.4900	118.4058	117.9960	114.6394	111.3559	108.3959	105.8470	103.7333	102.0785
9/30/1998	9/30/2013	6/30/2010	5.2200	118.1096	117.5439	114.0611	110.7260	107.7631	105.2476	103.2073	101.6553
12/14/1998	12/16/2013	6/14/2010	4.8900	118.0105	117.0810	113.4037	109.9790	107.0076	104.5535	102.6229	101.2073
12/14/1998	12/16/2013	6/14/2010	5.3900	119.8522	118.9193	115.1929	111.6646	108.5378	105.8828	103.7157	102.0441
12/15/1998	12/16/2013	6/15/2010	4.8800	117.9737	117.0442	113.3677	109.9445	106.9760	104.5256	102.6003	101.1899
1/7/2000	1/7/2015	7/7/2010	5.9500	128.3107	124.8523	120.0752	115.6773	111.8206	108.5363	105.8189	103.6466
5/3/2000	5/3/2010	5/3/2010	6.2400	100.0520	100.0520	100.0520	100.0500	100.0416	100.0333	100.0249	100.0165
5/3/2000	5/3/2010	5/3/2010	6.3600	100.0530	100.0530	100.0530	100.0510	100.0426	100.0343	100.0259	100.0175
5/15/2000	5/17/2010	5/17/2010	6.9900	100.3301	100.3301	100.3301	100.3187	100.2712	100.2238	100.1765	100.1292
5/30/2000	6/1/2010	6/1/2010	6.4900	100.5769	100.5769	100.5769	100.5553	100.4660	100.3769	100.2879	100.1991
8/8/2000	8/9/2010	5/10/2010	5.9900	101.6805	101.6805	101.6805	101.5956	101.3132	101.0324	100.7532	100.4755
8/18/2000	8/18/2010	5/18/2010	6.0900	101.8608	101.8608	101.8608	101.7638	101.4561	101.1503	100.8463	100.5442
10/5/2000	10/5/2010	7/6/2010	5.7100	102.5059	102.5059	102.5059	102.3253	101.8833	101.4452	101.0109	100.5859
10/10/2000	10/12/2010	7/12/2010	5.8400	102.6766	102.6766	102.6766	102.4804	102.0187	101.5611	101.1077	100.6630
10/13/2000	10/13/2010	7/13/2010	5.7500	102.6513	102.6513	102.6513	102.4530	101.9885	101.5284	101.0723	100.6265
10/23/2000	10/25/2010	7/23/2010	5.6400	102.7885	102.7885	102.7885	102.5638	102.0660	101.5729	101.0847	100.6103
12/5/2000	12/6/2010	6/7/2010	5.4100	103.3060	103.3060	103.3060	102.9793	102.3643	101.7568	101.1600	100.5983
12/11/2000	12/13/2010	6/11/2010	5.1700	103.2598	103.2598	103.2598	102.9155	102.2815	101.6554	101.0421	100.4851
12/12/2000	12/13/2010	6/14/2010	5.1100	103.2220	103.2220	103.2220	102.8777	102.2439	101.6179	101.0051	100.4534
12/15/2000	12/15/2010	6/15/2010	5.1200	103.2567	103.2567	103.2567	102.9073	102.2679	101.6365	101.0183	100.4611
12/20/2000	12/20/2010	6/21/2010	4.9500	103.2173	103.2173	103.2173	102.8553	102.2024	101.5579	100.9311	100.3743
12/21/2000	12/21/2010	6/21/2010	4.8600	103.1723	103.1723	103.1723	102.8079	102.1524	101.5055	100.8788	100.3328
1/11/2001	1/11/2011	7/11/2010	5.3700	103.8185	103.8185	103.8185	103.3986	102.6832	101.9778	101.2822	100.5960
1/12/2001	1/12/2011	7/12/2010	5.3000	103.7834	103.7834	103.7834	103.3610	102.6430	101.9351	101.2370	100.5485
2/5/2001	2/7/2011	5/5/2010	4.8200	103.7889	103.7889	103.7889	103.2965	102.5077	101.7325	100.9956	100.3856
2/5/2001	2/7/2011	8/5/2010	4.8200	103.7889	103.7889	103.7889	103.2965	102.5077	101.7325	100.9956	100.3856
2/7/2001	2/7/2011	5/7/2010	4.8200	103.7889	103.7889	103.7889	103.2965	102.5077	101.7324	100.9949	100.3827
2/26/2001	2/28/2011	5/26/2010	4.7900	104.0447	104.0447	104.0447	103.4923	102.6454	101.8141	101.0269	100.3747
2/26/2001	2/28/2011	5/26/2010	5.0600	104.2727	104.2727	104.2727	103.7198	102.8718	102.0389	101.2383	100.5459
2/26/2001	2/28/2011	5/26/2010	5.4500	104.6020	104.6020	104.6020	104.0484	103.1989	102.3637	101.5530	100.8133
2/27/2001	2/28/2011	5/27/2010	4.7600	104.0193	104.0193	104.0193	103.4670	102.6203	101.7891	101.0037	100.3543
2/27/2001	2/28/2011	5/27/2010	5.0200	104.2389	104.2389	104.2389	103.6861	102.8383	102.0055	101.2063	100.5196
3/1/2001	3/1/2011	6/1/2010	5.2700	104.4646	104.4646	104.4646	103.9085	103.0569	102.2204	101.4152	100.7020
3/14/2001	3/14/2011	6/14/2010	4.8600	104.2928	104.2928	104.2928	103.7002	102.8142	101.9459	101.1255	100.4436
4/23/2001	4/25/2011	4/24/2006	5.3500	105.3497	105.3497	105.3497	104.6313	103.6264	102.6409	101.6743	100.7259
6/1/2001	6/1/2011	6/1/2010	4.9900	105.5026	105.5026	105.4814	104.6101	103.5062	102.4347	101.4482	100.6410
12/13/2001	12/13/2011	6/14/2010	4.9200	108.0902	108.0902	107.7973	106.1409	104.5253	103.0302	101.7431	100.7519
6/3/2002	6/4/2012	6/3/2010	4.4900	109.5532	109.5532	108.5258	106.3804	104.2772	102.2270	100.2281	98.2789
6/4/2002	6/4/2012	6/4/2010	4.4900	109.5532	109.5532	108.5258	106.3804	104.2772	102.2270	100.2281	98.2789
12/5/2002	12/5/2012	6/7/2010	3.7900	110.0007	110.0007	107.9775	105.3374	102.7675	100.2745	97.8556	95.5081
3/6/2003	3/6/2013	6/7/2010	2.9900	108.6453	108.6453	106.1815	103.7717	101.9212	100.6691	100.0436	99.8695
2/5/2004	12/14/2010	6/14/2010	5.8200	103.6858	103.6858	103.6858	103.3383	102.7001	102.0698	101.4488	100.8555
6/18/2004	6/20/2011	6/18/2010	4.1200	104.7606	104.7606	104.7269	103.7767	102.6266	101.4986	100.3920	99.3063
7/2/2004	7/2/2014	7/4/2010	3.9900	116.8899	114.7884	110.4825	106.2899	102.2763	98.4401	96.6525	96.4596
12/13/2004	12/15/2014	6/14/2010	3.3200	115.5843	112.6148	108.6625	105.4368	103.0049	101.3100	100.3017	99.9060
5/5/2005	5/5/2010	6/5/2010	4.1900	100.0582	100.0582	100.0582	100.0548	100.0409	100.0270	100.0131	99.9992
5/17/2005	5/17/2010	5/17/2010	4.0700	100.1922	100.1922	100.1922	100.1808	100.1335	100.0862	100.0390	99.9918
6/6/2005	6/7/2010	6/7/2010	3.8900	100.4106	100.4106	100.4106	100.3846	100.2788	100.1732	100.0679	99.9628
7/18/2005	7/19/2010	7/19/2010	4.1600	100.9244	100.9244	100.9244	100.8631	100.6403	100.4184	100.1975	99.9776
9/1/2005	9/1/2015	6/1/2010	4.1300	122.0715	116.7987	111.2920	106.0192	101.0294	97.3120	96.7390	96.3745
9/19/2005	9/19/2012	6/21/2010	3.8200	109.2629	109.2629	107.6902	105.3706	103.3526	101.7511	100.6285	100.0322
9/26/2005	9/26/2012	6/28/2010	3.8900	109.5083	109.5083	107.8978	105.5524	103.5027	101.8648	100.6962	100.0504
9/30/2005	9/30/2015	6/30/2010	4.4400	124.0379	118.5472	112.9238	107.5385	102.4446	97.6316	96.5099	96.9410
10/26/2005	10/26/2015	7/26/2010	4.5400	124.8523	119.1751	113.4675	108.0047	102.8408	97.9645	97.3099	97.0311
10/28/2005	10/28/2015	7/28/2010	4.1400	122.6452	117.5949	112.8546	108.8572	105.6666	103.2329	101.4996	100.4020
10/28/2005	10/28/2015	7/28/2010	4.3100	123.5924	118.4817	113.6601	109.5606	106.2547	103.6944	101.8329	100.6128
11/4/2005	11/4/2010	8/4/2010	4.5200	102.3603	102.3603	102.3603	102.1132	101.5891	101.0704	100.5685	100.1373
11/21/2005	11/21/2012	5/21/2010	4.2900	111.1533	111.1533	109.2237	106.7064	104.4749	102.6363	101.2425	100.3172
1/6/2006	1/6/2016	7/6/2010	4.0200	122.3162	117.1983	112.4480	108.4840	105.3523	102.9934	101.3431	100.3403
1/17/2006	1/19/2016	7/19/2010	4.0800	122.7327	117.5558	112.7545	108.7370	105.5513	103.1366	101.4328	100.3729
3/20/2006	3/21/2011	6/21/2010	4.7600	104.2970	104.2970	104.2970	103.6846	102.7797	101.8906	101.0169	100.1583
3/20/2006	3/21/2011	6/21/2010	4.7600	104.2970	104.2970	104.2970	103.6846	102.7797	101.8906	101.0169	100.1583
4/11/2006	4/11/2011	7/12/2010	4.9800	104.7861	104.7861	104.7861	104.1112	103.1471	102.2043	101.3138	100.5691
4/19/2006	4/19/2013	7/19/2010	4.6300	113.9535	113.9535	111.0883	108.1985	105.6528	103.5423	101.8909	100.7359
4/24/2006	4/25/2016	7/26/2010	4.4400	125.3879	119.8754	114.7580	110.4271	106.9235	104.2068	102.1848	100.8230
4/28/2006	4/28/2011	7/28/2010	5.0900	105.1322	105.1322	105.1322	104.4054	103.3936	102.4014	101.4285	100.4741
4/28/2006	4/28/2011	7/28/2010	5.0900	105.1322	105.1322	105.1322	104.4054	103.3936	102.4014	101.4285	100.4741
5/5/2006	5/6/2013	8/5/2010	4.7800	114.6313	114.6092	111.6494	108.7040	106.0973	103.9198	102.1933	100.9498

As of: 4/30/2010 **Parallel-Shift Sensitivity Analysis for HLB-Option and Knockout Advances**

Start Date	Maturity Date	Next Call Date	Coupon	-300	-200	-100	Base	+100	+200	+300	+400
5/5/2006	5/5/2016	8/5/2010	4.3500	124.9046	119.4182	114.3452	110.0710	106.6353	103.9794	102.0408	100.7561
5/5/2006	5/5/2016	8/5/2010	4.5300	125.9897	120.4306	115.2615	110.8741	107.3100	104.5298	102.4397	101.0071
5/5/2006	5/5/2016	8/5/2010	4.9800	128.7073	122.9784	117.5972	112.9454	109.0885	105.9852	103.5860	101.8265
5/9/2006	5/9/2011	5/10/2010	5.0500	105.2461	105.2461	105.2402	104.4684	103.4267	102.4106	101.4575	100.6587
5/15/2006	5/16/2016	5/17/2010	4.3500	124.9557	119.4479	114.3592	110.0713	106.6262	103.9625	102.0176	100.7271
5/15/2006	5/16/2016	5/17/2010	4.5200	125.9853	120.4080	115.2265	110.8317	107.2635	104.4813	102.3951	100.9646
5/19/2006	5/19/2016	5/19/2010	4.5100	125.9401	120.3604	115.1792	110.7855	107.2202	104.4406	102.3619	100.9390
6/12/2006	6/13/2016	6/14/2010	4.6200	126.7510	121.0847	115.8194	111.3392	107.6871	104.8163	102.6541	101.1372
6/26/2006	6/27/2016	6/28/2010	4.7300	127.5111	121.7664	116.4217	111.8533	108.1126	105.1485	102.8983	101.2905
6/28/2006	6/28/2013	6/28/2010	4.9500	115.8804	115.6631	112.5139	109.4248	106.6837	104.3734	102.5327	101.1606
6/30/2006	7/1/2013	6/30/2010	4.8900	115.7286	115.5003	112.3462	109.2643	106.5352	104.2431	102.4233	101.0770
7/14/2006	7/15/2013	7/14/2010	4.8900	115.9188	115.6389	112.4376	109.3278	106.5817	104.2814	102.4601	101.1188
7/19/2006	7/19/2011	7/19/2010	5.2500	106.4893	106.4893	106.4362	105.3545	104.1188	102.9264	101.8246	100.8993
7/20/2006	7/20/2011	7/20/2010	5.3000	106.5658	106.5658	106.5120	105.4257	104.1850	102.9680	101.7740	100.6025
7/24/2006	7/25/2016	7/26/2010	4.6600	127.2619	121.4816	116.1376	111.5894	107.8808	104.9551	102.7479	101.1875
7/28/2006	7/28/2016	7/28/2010	4.4900	126.2223	120.5094	115.2480	110.8037	107.2089	104.4166	102.3254	100.9027
8/1/2006	8/1/2016	8/2/2010	4.8900	128.7452	122.8672	117.4061	112.7200	108.8610	105.7787	103.4119	101.6928
8/11/2006	8/11/2011	5/11/2010	4.7900	106.2267	106.2267	106.1583	104.9789	103.6881	102.4613	101.3812	100.5452
8/21/2006	8/21/2013	5/22/2010	4.7500	115.9512	115.5340	112.1597	108.7638	105.4809	102.3172	100.2995	98.8725
8/25/2006	8/25/2016	5/25/2010	4.3500	125.4884	119.7959	114.5836	110.2108	106.7057	104.0011	102.0267	100.7156
8/28/2006	8/29/2011	6/1/2010	4.8900	106.6012	106.6012	106.5207	105.2621	103.9154	102.5946	101.2990	100.0278
9/22/2006	9/22/2011	6/22/2010	4.7900	106.7855	106.7855	106.6889	105.3261	103.9229	102.6001	101.4436	100.5622
9/29/2006	9/29/2011	6/29/2010	4.5900	106.5914	106.5914	106.4902	105.0984	103.6812	102.3579	101.2320	100.4068
10/10/2006	10/10/2013	7/12/2010	4.2500	114.8623	114.2624	110.8375	107.6929	105.0459	102.9444	101.4064	100.4138
10/12/2006	10/15/2013	7/12/2010	4.5000	115.7991	115.1797	111.7111	108.4913	105.7385	103.5162	101.8257	100.6794
10/30/2006	10/31/2011	7/30/2010	4.8500	107.3959	107.3959	107.2730	105.7388	104.2204	102.7318	101.2723	99.8409
11/3/2006	11/3/2011	5/8/2010	4.6900	107.1909	107.1909	107.0563	105.5149	103.9903	102.4956	101.0302	99.5932
11/6/2006	11/6/2013	8/6/2010	4.2900	115.3239	114.6146	111.1059	107.9054	105.2134	103.0707	101.4979	100.4619
11/10/2006	11/13/2012	5/10/2010	4.3900	111.3158	111.3158	109.4339	106.9271	104.6905	102.8237	101.4028	100.4393
11/17/2006	11/18/2013	5/17/2010	4.3500	115.6832	114.9088	111.3618	108.1207	105.3858	103.1996	101.5814	100.5025
11/24/2006	11/25/2016	5/24/2010	4.1900	124.9331	119.1643	113.9461	109.6194	106.1922	103.5831	101.7188	100.5125
11/30/2006	12/2/2013	6/1/2010	4.3500	115.8524	114.9963	111.2875	107.6316	104.1095	100.8407	99.4009	99.8569
12/1/2006	12/1/2016	6/1/2010	4.0900	124.3170	118.6074	113.4603	109.2142	105.8717	103.3541	101.5744	100.4714
12/4/2006	12/5/2016	6/4/2010	4.0800	124.2689	118.5581	113.4125	109.1703	105.8324	103.3203	101.5463	100.4497
12/5/2006	12/5/2016	6/7/2010	4.2600	125.4367	119.6248	114.3589	109.9820	106.5016	103.8395	101.9174	100.6612
12/6/2006	12/6/2013	6/7/2010	4.4000	116.0835	115.2121	111.6201	108.3396	105.5681	103.3503	101.6966	100.5860
12/8/2006	12/8/2016	6/8/2010	3.9900	123.6970	118.0345	112.9435	108.7663	105.5017	103.0631	101.3648	100.3427
12/12/2006	12/12/2016	6/14/2010	3.9900	123.7125	118.0422	112.9460	108.7653	105.4975	103.0554	101.3543	100.3303
12/12/2006	12/12/2016	6/14/2010	4.0500	124.1020	118.3952	113.2584	109.0309	105.7129	103.2216	101.4707	100.3953
12/19/2006	12/19/2011	6/21/2010	4.4900	107.4580	107.4580	107.1416	105.4741	103.8648	102.4087	101.2200	100.3810
12/19/2006	12/19/2016	6/21/2010	4.1900	125.0438	119.2401	114.0004	109.6585	106.2217	103.6056	101.7356	100.5445
12/20/2006	12/20/2013	6/21/2010	4.5000	116.6240	115.6763	112.0352	108.6985	105.8645	103.5835	101.8561	100.6715
12/21/2006	12/21/2011	6/21/2010	4.5300	107.5496	107.5496	107.2252	105.5516	103.9353	102.4706	101.2681	100.4122
12/27/2006	12/27/2013	6/28/2010	4.5000	116.7115	115.7262	112.0678	108.7168	105.8714	103.5819	101.8480	100.6631
12/28/2006	12/28/2016	6/28/2010	4.2500	125.4790	119.6213	114.3271	109.9302	106.4378	103.7674	101.8427	100.6008
12/28/2006	12/28/2016	6/28/2010	4.4000	126.4636	120.5230	115.1326	110.6262	107.0134	104.2275	102.1742	100.7956
1/8/2007	1/9/2012	7/8/2010	4.7500	108.1669	108.1669	107.7671	106.0344	104.3254	102.6530	101.0161	99.4138
1/12/2007	1/12/2017	7/12/2010	4.4200	126.6811	120.7093	115.2955	110.7699	107.1397	104.3407	102.2691	100.8777
1/16/2007	1/17/2017	1/17/2012	4.7900	129.1595	122.9857	117.3415	112.5508	108.6128	105.3982	102.7399	100.4787
1/23/2007	1/23/2014	7/23/2010	4.4900	117.0111	115.8833	112.1648	108.7729	105.9015	103.6002	101.8597	100.6790
1/23/2007	1/23/2017	7/23/2010	4.4600	127.0068	120.9852	115.5287	110.9612	107.2892	104.4509	102.3372	100.9062
1/29/2007	1/29/2014	7/29/2010	4.7900	118.2276	117.0508	113.1506	109.3085	105.6115	102.0634	100.4748	99.0582
2/2/2007	2/2/2017	5/2/2010	4.6900	128.1908	121.0462	114.0772	107.5097	103.1514	101.6962	100.2216	98.8513
2/9/2007	2/9/2012	5/10/2010	4.7500	108.5759	108.5759	108.0533	106.2389	104.4982	102.9228	101.6162	100.6469
2/9/2007	2/9/2017	5/10/2010	4.4700	127.1674	121.1165	115.6387	111.0568	107.3729	104.5253	102.4060	100.9667
2/12/2007	2/13/2012	5/12/2010	4.8800	108.8649	108.8649	108.3261	106.4974	104.7381	103.1372	101.7863	100.7632
2/15/2007	2/15/2012	5/16/2010	4.9900	109.0924	109.0924	108.5455	106.7042	104.8901	103.1165	101.3823	99.6864
2/20/2007	2/21/2017	5/20/2010	4.3900	126.6872	120.6573	115.2138	110.6743	107.0444	104.2462	102.1906	100.8184
2/20/2007	2/21/2017	2/21/2012	4.8500	129.3811	122.1808	115.7610	110.6411	106.9037	104.0290	101.7104	99.7131
2/23/2007	2/23/2017	5/24/2010	4.2500	125.7591	119.8060	114.4523	110.0169	106.4980	103.8110	101.8765	100.6124
2/23/2007	2/23/2017	5/24/2010	4.3500	126.4277	120.4153	114.9955	110.4829	106.8839	104.1155	102.0946	100.7537
3/2/2007	3/2/2012	6/2/2010	4.4900	108.3808	108.3808	107.7714	105.9026	104.1310	102.5709	101.3110	100.4370
3/9/2007	3/10/2014	6/9/2010	4.4500	117.4281	116.0542	112.2349	108.7846	105.8854	103.5735	101.8404	100.6657
3/16/2007	3/16/2017	6/16/2010	4.0900	124.7840	118.9013	113.6407	109.3175	105.9205	103.3679	101.5636	100.4447
3/20/2007	3/20/2012	6/20/2010	4.5500	108.7203	108.7203	108.0389	106.1074	104.2083	102.3534	100.5412	98.7707
3/21/2007	3/21/2017	6/21/2010	4.2200	125.6793	119.7048	114.3440	109.9141	106.4079	103.7367	101.8208	100.5910
3/23/2007	3/23/2017	6/23/2010	4.2900	126.1600	120.1398	114.7277	110.2406	106.6743	103.9470	101.9690	100.6740
3/23/2007	3/23/2017	6/23/2010	4.2900	126.1600	120.1398	114.7277	110.2406	106.6743	103.9470	101.9690	100.6740
3/30/2007	3/30/2012	6/21/2010	4.6700	109.0801	109.0801	108.3586	106.3968	104.4683	102.5851	100.7458	98.9492
4/2/2007	4/2/2012	7/2/2010	4.5900	108.9627	108.9627	108.2297	106.2729	104.4239	102.7932	101.4758	100.5455
4/9/2007	4/10/2017	7/9/2010	4.1500	125.3086	119.3477	114.0221	109.6375	106.1844	103.5707	101.7124	100.5403
4/12/2007	4/12/2017	7/12/2010	4.2500	125.9966	119.9674	114.5660	110.0995	106.5622	103.8627	101.9197	100.6641
4/13/2007	4/13/2017	7/13/2010	4.4500	127.3588	121.2093	115.6708	111.0513	107.3483	104.4911	102.3703	100.9375

As of: 4/30/2010 **Parallel-Shift Sensitivity Analysis for HLB-Option and Knockout Advances**

Start Date	Maturity Date	Next Call Date	Coupon	-300	-200	-100	Base	+100	+200	+300	+400
4/23/2007	4/23/2012	7/25/2010	4.6500	109.3511	109.3511	108.5339	106.5041	104.5107	102.5654	100.6666	98.8131
4/23/2007	4/23/2014	7/23/2010	4.6200	118.6586	117.0446	113.0884	109.5071	106.4779	104.0407	102.1689	100.8634
4/27/2007	4/27/2012	7/27/2010	4.5500	109.2006	109.2006	108.3679	106.3436	104.4406	102.7667	101.4335	100.4882
4/27/2007	4/27/2017	7/27/2010	4.2500	126.0727	120.0052	114.5819	110.0981	106.5496	103.8382	101.8899	100.6261
5/2/2007	5/2/2014	8/2/2010	4.5900	118.6521	116.9902	113.0246	109.4451	106.4286	104.0101	102.1606	100.8817
5/4/2007	5/5/2014	8/4/2010	4.5500	118.5275	116.8472	112.8828	109.3096	106.3073	103.9049	102.0801	100.8293
5/14/2007	5/16/2011	5/14/2010	4.5000	104.7622	104.7622	104.7517	103.9514	102.8941	101.8723	100.9596	100.2711
5/18/2007	5/18/2017	5/18/2010	4.1900	125.7574	119.7034	114.3040	109.8575	106.3492	103.6856	101.7848	100.5571
5/22/2007	5/22/2012	5/24/2010	4.6900	109.8094	109.8094	108.8496	106.7542	104.7856	103.0518	101.6478	100.6286
5/22/2007	5/22/2012	5/24/2010	4.6900	109.8094	109.8094	108.8496	106.7542	104.7856	103.0518	101.6478	100.6286
5/22/2007	5/22/2012	5/24/2010	4.7100	109.8512	109.8512	108.8913	106.7952	104.8244	103.0864	101.6756	100.6482
5/22/2007	5/22/2017	5/22/2012	4.7500	129.6317	123.2371	117.4528	112.5661	108.5259	105.1777	102.3307	99.8456
5/25/2007	5/25/2012	5/25/2010	4.6500	109.7645	109.7645	108.7892	106.6874	104.7165	102.9860	101.5912	100.5860
5/29/2007	5/30/2017	6/1/2010	4.2500	126.2194	120.1084	114.6491	110.1415	106.5725	103.8496	101.8896	100.6277
6/1/2007	6/1/2010	6/1/2010	4.9900	100.4435	100.4435	100.4435	100.4220	100.3328	100.2438	100.1550	100.0663
6/1/2007	6/1/2012	6/2/2008	5.2300	111.0841	111.0841	110.0701	107.9332	105.9038	104.0706	102.5277	101.3165
6/1/2007	6/2/2014	6/1/2010	4.5000	118.6739	116.8144	112.8025	109.2082	106.2007	103.8067	102.0066	100.7797
6/7/2007	6/7/2012	6/7/2010	4.9400	110.5518	110.5518	109.5074	107.3614	105.3369	103.5375	102.0474	100.9188
6/7/2007	6/7/2017	6/7/2010	4.8200	130.2163	123.7630	117.9198	112.9875	108.9705	105.7930	103.3718	101.6325
6/8/2007	6/8/2012	6/9/2008	5.3000	111.3355	111.3355	110.2844	108.1257	106.0732	104.2163	102.6415	101.3985
6/8/2007	6/9/2014	6/8/2010	4.7300	119.7203	117.8057	113.7323	110.0495	106.9294	104.4045	102.4605	101.0720
6/8/2007	6/8/2017	6/8/2010	4.4900	127.9300	121.6624	116.0332	111.3403	107.5781	104.6634	102.5027	101.0248
6/11/2007	6/12/2017	6/11/2010	4.4900	127.9503	121.6738	116.0392	111.3422	107.5766	104.6585	102.4946	101.0133
6/15/2007	6/16/2014	6/16/2008	5.5500	123.2472	121.2634	117.0468	113.1313	109.6954	106.7887	104.4195	102.5639
6/18/2007	6/19/2017	6/18/2010	4.5000	128.0554	121.7559	116.1036	111.3901	107.6103	104.6781	102.5026	101.0096
6/18/2007	6/19/2017	6/18/2010	4.8400	130.4255	123.9330	118.0569	113.0939	109.0491	105.8454	103.4012	101.6383
6/19/2007	6/19/2017	6/21/2010	4.6500	129.0995	122.7125	116.9571	112.1319	108.2328	105.1786	102.8835	101.2642
6/20/2007	6/20/2012	6/21/2010	4.8900	110.6216	110.6216	109.5094	107.3302	105.2813	103.4697	101.9716	100.8506
6/20/2007	6/20/2012	6/21/2010	4.9600	110.7737	110.7737	109.6611	107.4792	105.4228	103.5954	102.0809	100.9281
6/22/2007	6/22/2017	6/22/2010	4.5000	128.0706	121.7631	116.1050	111.3874	107.6045	104.6695	102.4942	101.0012
6/26/2007	6/26/2012	6/28/2010	5.1300	111.2284	111.2284	110.0835	107.8789	105.7928	103.9222	102.3527	101.1258
6/28/2007	6/28/2017	6/28/2010	4.5000	128.1024	121.7799	116.1117	111.3872	107.5988	104.6593	102.4810	100.9848
7/13/2007	7/13/2012	7/13/2010	4.6900	110.4868	110.4868	109.2560	107.0278	104.9579	103.1643	101.7113	100.6715
7/13/2007	7/13/2017	7/13/2010	4.2900	126.7233	120.5133	114.9815	110.4143	106.7962	104.0356	102.0315	100.7278
7/13/2007	7/13/2017	7/13/2011	4.9000	131.0046	124.4302	118.4857	113.4589	109.3566	106.0788	103.4975	101.4439
7/18/2007	7/18/2017	7/19/2010	4.7800	130.1901	123.6676	117.7907	112.8460	108.8286	105.6599	103.2569	101.5304
7/19/2007	7/19/2012	7/19/2010	4.8900	111.0155	111.0155	109.7518	107.4970	105.3903	103.5441	102.0147	100.8759
7/20/2007	7/20/2017	7/20/2010	4.2900	126.7600	120.5311	114.9881	110.4131	106.7892	104.0231	102.0180	100.7101
7/23/2007	7/23/2012	7/23/2010	5.0500	111.4320	111.4320	110.1465	107.8767	105.7495	103.8623	102.3007	101.1014
7/24/2007	7/24/2012	7/26/2010	4.8200	110.9247	110.9247	109.6355	107.3714	105.2606	103.4221	101.9063	100.7937
7/27/2007	7/27/2012	7/27/2010	4.5900	110.4417	110.4417	109.1387	106.8807	104.7980	102.9980	101.5731	100.5653
7/27/2007	7/28/2014	7/27/2010	4.3500	118.7280	116.5200	112.4239	108.7977	105.8020	103.4459	101.7091	100.5639
7/27/2007	7/27/2017	7/27/2010	4.1800	126.0262	119.8503	114.3812	109.8881	106.3551	103.6739	101.7654	100.5451
7/27/2007	7/27/2017	7/27/2010	4.2500	126.5165	120.2948	114.7706	110.2207	106.6273	103.8856	101.9168	100.6391
7/30/2007	1/30/2019	7/30/2010	3.9900	127.0980	120.1788	114.2999	109.6097	106.0073	103.3530	101.5098	100.3703
7/31/2007	7/31/2017	8/2/2010	3.9900	124.7242	118.6765	113.3464	109.0100	105.6405	103.1388	101.4022	100.3430
7/31/2007	7/31/2017	8/2/2010	3.9900	124.7242	118.6765	113.3464	109.0100	105.6405	103.1388	101.4022	100.3430
7/31/2007	7/31/2017	8/2/2010	4.0600	125.2127	119.1151	113.7300	109.3342	105.9017	103.3375	101.5425	100.4229
8/2/2007	8/4/2014	8/2/2010	4.4900	119.4181	117.1591	113.0230	109.3429	106.2834	103.8543	102.0290	100.7909
8/2/2007	8/2/2017	8/2/2010	4.0500	125.1542	119.0722	113.7049	109.3295	105.9134	103.3543	101.5603	100.4374
8/2/2007	8/2/2017	8/2/2010	4.1500	125.8545	119.7010	114.2592	109.7983	106.2964	103.6462	101.7691	100.5695
8/6/2007	8/6/2012	8/6/2010	4.4900	110.3389	110.3389	108.9849	106.7107	104.6311	102.8504	101.4644	100.5034
8/9/2007	8/11/2014	8/9/2011	4.8600	121.1128	118.7864	114.5507	110.7328	107.4854	104.8106	102.6375	100.8330
8/9/2007	8/9/2017	5/10/2010	3.9900	124.7578	118.7082	113.3773	109.0448	105.6770	103.1682	101.4195	100.3419
8/13/2007	8/13/2012	5/13/2010	4.5900	110.6584	110.6584	109.2667	106.9668	104.8548	103.0369	101.6025	100.5891
8/16/2007	8/16/2017	5/17/2010	3.9900	124.7812	118.7197	113.3788	109.0390	105.6652	103.1526	101.4020	100.3234
8/17/2007	8/17/2012	5/17/2010	4.1500	109.6827	109.6827	108.2756	105.9970	103.9529	102.2690	100.9992	100.2082
8/17/2007	8/17/2012	5/17/2010	4.3500	110.1494	110.1494	108.7394	106.4453	104.3645	102.6142	101.2624	100.3532
8/17/2007	8/17/2017	5/17/2010	4.0000	124.8545	118.7843	113.4342	109.0843	105.7005	103.1787	101.4189	100.3302
8/20/2007	8/20/2010	5/20/2010	4.5900	101.4279	101.4279	101.4279	101.3285	101.0162	100.7057	100.3972	100.0998
8/20/2007	8/20/2014	8/20/2010	4.2500	118.5690	116.1891	112.0275	108.3683	105.3537	103.0042	101.2781	100.2756
8/24/2007	8/24/2010	5/24/2010	4.4600	101.4370	101.4370	101.4370	101.3323	101.0089	100.6875	100.3682	100.0798
8/24/2007	8/24/2012	5/24/2010	4.0500	109.5281	109.5281	108.0859	105.7988	103.7625	102.0961	100.8699	100.1549
8/28/2007	8/28/2014	5/28/2010	4.3500	119.1026	116.6954	112.5357	108.8692	105.8441	103.4666	101.7149	100.5480
8/30/2007	8/30/2012	6/1/2010	4.3900	110.4012	110.4012	108.9226	106.5911	104.4746	102.6907	101.3086	100.3939
8/30/2007	9/2/2014	6/1/2010	3.8900	117.1364	114.7374	110.7015	107.2321	104.4626	102.3770	100.9367	100.1453
8/31/2007	8/31/2012	6/1/2010	4.3700	110.3660	110.3660	108.8824	106.5497	104.4346	102.6564	101.2817	100.3772
9/4/2007	9/4/2012	6/4/2010	4.1900	109.9855	109.9855	108.4846	106.1608	104.0831	102.3671	101.0782	100.2644
9/4/2007	9/4/2012	6/4/2010	4.2200	110.0570	110.0570	108.5557	106.2293	104.1453	102.4198	101.1181	100.2871
9/4/2007	9/5/2017	6/4/2010	3.8900	124.1628	118.1573	112.8831	108.6208	105.3312	102.9055	101.2394	100.2721
9/6/2007	9/7/2010	6/7/2010	4.1600	101.5021	101.5021	101.5021	101.3752	101.0130	100.6533	100.2976	100.0202
9/7/2007	9/7/2012	6/7/2010	4.0900	109.7813	109.7813	108.2663	105.9451	103.8815	102.1950	100.9479	100.1948
9/10/2007	9/11/2017	6/10/2010	3.6900	122.7790	116.9200	111.8068	107.7201	104.6123	102.3697	100.8830	100.0960

As of: 4/30/2010 **Parallel-Shift Sensitivity Analysis for HLB-Option and Knockout Advances**

Start Date	Maturity Date	Next Call Date	Coupon	-300	-200	-100	Base	+100	+200	+300	+400
9/11/2007	9/13/2010	6/11/2010	4.4300	101.6735	101.6735	101.6735	101.5355	101.1563	100.7799	100.4066	100.0801
9/11/2007	9/11/2017	6/11/2010	3.5900	122.0780	116.3030	111.2774	107.2843	104.2720	102.1188	100.7290	100.0449
9/12/2007	9/12/2014	6/14/2010	3.6900	116.3578	113.9213	109.9402	106.5732	103.9301	101.9833	100.6968	100.0428
9/13/2007	9/15/2014	6/14/2010	3.9900	117.7211	115.2324	111.1452	107.6220	104.7896	102.6373	101.1271	100.2333
9/13/2007	9/13/2017	9/13/2010	3.9900	124.8955	118.7974	113.4309	109.0733	105.6876	103.1674	101.4150	100.2992
9/14/2007	9/14/2011	6/14/2010	4.0900	105.7029	105.7029	105.6119	104.2896	102.9276	101.6933	100.7090	100.1030
9/14/2007	9/14/2012	9/14/2010	4.3900	110.5841	110.5841	109.0276	106.6614	104.5220	102.7269	101.3431	100.3870
9/17/2007	9/17/2012	6/17/2010	4.2200	110.2094	110.2094	108.6400	106.2802	104.1700	102.4223	101.1092	100.2707
9/27/2007	9/27/2010	6/28/2010	4.2500	101.7707	101.7707	101.7707	101.6071	101.1891	100.7745	100.3659	100.0371
9/27/2007	9/29/2014	9/27/2010	4.4900	120.1165	117.4007	112.8041	108.3395	104.3455	101.7778	100.6535	100.0837
9/27/2007	9/27/2017	6/28/2010	3.6500	122.5518	116.6928	111.5942	107.5300	104.4507	102.2377	100.7860	100.0389
9/28/2007	9/28/2010	6/28/2010	4.2900	101.7993	101.7993	101.7993	101.6338	101.2130	100.7956	100.3841	100.0466
9/28/2007	9/28/2012	6/28/2010	3.8500	109.4319	109.4319	107.8120	105.4664	103.4235	101.7999	100.6537	100.0340
10/3/2007	10/3/2012	7/6/2010	3.8300	109.4361	109.4361	107.7921	105.4437	103.4078	101.7971	100.6709	100.0503
10/9/2007	10/9/2012	10/9/2009	4.4000	110.9138	110.9138	109.2205	106.7202	104.2800	101.9093	99.6054	97.3662
10/11/2007	10/14/2014	7/12/2010	4.1800	118.9017	116.2134	112.0184	108.3715	105.4072	103.1147	101.4691	100.4257
10/11/2007	10/11/2017	7/12/2010	3.9900	125.0254	118.8776	113.4843	109.1113	105.7148	103.1853	101.4286	100.3611
10/15/2007	10/16/2017	7/15/2010	3.9900	125.0460	118.8883	113.4888	109.1111	105.7100	103.1784	101.4188	100.3489
10/22/2007	10/22/2012	7/22/2010	3.9900	110.0408	110.0408	108.2947	105.8782	103.7640	102.0710	100.8319	100.1013
10/25/2007	10/27/2014	10/25/2011	4.3600	119.8731	117.0846	112.8081	109.0560	105.9589	103.4479	101.3709	99.5933
10/26/2007	10/26/2017	7/26/2010	3.3900	120.8367	115.1611	110.2773	106.4545	103.6235	101.6515	100.4474	99.8605
10/29/2007	10/29/2012	7/29/2010	3.9900	110.1184	110.1184	108.3360	105.9028	103.7762	102.0730	100.8282	100.0909
11/2/2007	11/3/2014	8/2/2010	3.9900	118.2641	115.4744	111.3016	107.7322	104.8672	102.7024	101.1744	100.2583
11/2/2007	11/3/2014	11/2/2010	4.1900	119.1796	116.3658	112.1333	108.4633	105.4819	103.1753	101.5087	100.3549
11/5/2007	11/5/2014	8/5/2010	3.9900	118.2863	115.4815	111.3051	107.7313	104.8624	102.6960	101.1658	100.2534
11/5/2007	11/6/2017	11/5/2012	4.3900	128.0327	121.5543	115.8120	111.0119	107.0015	103.5933	100.6005	97.9009
11/6/2007	11/6/2017	8/6/2010	3.4800	121.5133	115.7514	110.7837	106.8713	103.9516	101.8892	100.6018	100.0389
11/9/2007	11/10/2014	11/9/2011	4.3300	119.9047	117.0220	112.7355	108.9872	105.8960	103.3811	101.2860	99.4822
11/13/2007	11/14/2011	5/13/2010	3.7600	105.8798	105.8798	105.7022	104.1419	102.6576	101.3859	100.4606	100.0171
11/13/2007	11/13/2012	5/13/2010	3.6800	109.4856	109.4856	107.6235	105.2120	103.1672	101.5828	100.5161	100.0227
11/13/2007	11/13/2014	5/13/2010	3.3500	115.4274	112.6655	108.7329	105.5090	103.0665	101.3589	100.3158	99.9678
11/19/2007	11/19/2014	5/19/2010	3.7500	117.3321	114.4568	110.3481	106.8746	104.1484	102.1313	100.7772	100.1005
11/19/2007	11/19/2014	5/19/2010	3.7500	117.3321	114.4568	110.3481	106.8746	104.1484	102.1313	100.7772	100.1005
11/19/2007	11/19/2014	11/21/2011	4.2700	119.7356	116.7922	112.5034	108.7697	105.6941	103.1875	101.0979	99.2893
11/19/2007	11/20/2017	11/19/2012	4.2900	126.5406	119.1590	113.4329	108.8996	105.2636	102.2057	99.5090	97.0298
11/20/2007	11/20/2017	11/22/2010	3.7400	123.3974	117.3889	112.1653	107.9884	104.8030	102.4936	100.9186	99.8856
11/23/2007	11/24/2017	11/23/2011	3.9900	124.2715	116.4820	110.4984	106.4310	103.6888	101.7120	100.0264	98.4797
11/23/2007	11/24/2017	11/23/2011	3.9900	124.2715	116.4820	110.4984	106.4310	103.6888	101.7120	100.0264	98.4797
11/29/2007	11/29/2017	6/1/2010	2.9500	117.8342	112.5854	108.1248	104.7459	102.3573	100.8184	100.0721	99.8884
11/30/2007	11/30/2017	6/1/2010	3.1900	119.5172	114.0171	109.3021	105.6612	103.0181	101.2394	100.2372	99.9164
12/6/2007	12/6/2017	6/7/2010	3.2500	119.9650	114.3991	109.6303	105.9347	103.2355	101.4004	100.3279	99.9201
12/7/2007	12/7/2012	6/7/2010	3.4500	109.1226	109.1226	107.1281	104.7183	102.7289	101.2475	100.3163	99.9394
12/10/2007	12/10/2010	6/10/2010	3.8700	102.4078	102.4078	102.4078	102.0723	101.4496	100.8380	100.2946	99.9818
12/10/2007	12/11/2017	12/10/2010	3.4500	121.3965	115.6264	110.6590	106.7563	103.8504	101.8126	100.4582	99.5354
12/11/2007	12/11/2012	6/11/2010	3.7600	109.9842	109.9842	107.9503	105.4714	103.3665	101.7281	100.6047	100.0319
12/14/2007	12/14/2010	6/14/2010	3.6900	102.3368	102.3368	102.3368	101.9914	101.3580	100.7387	100.2109	99.9394
12/20/2007	12/20/2012	6/21/2010	3.7500	110.0514	110.0514	107.9343	105.2543	102.6470	100.1187	97.6665	95.2877
12/20/2007	12/20/2012	6/21/2010	3.6000	109.6493	109.6493	107.5683	105.1017	103.0385	101.4679	100.4349	99.9562
12/24/2007	12/26/2017	12/24/2012	3.9900	124.3722	117.2380	111.8973	107.5855	104.1537	101.1787	98.4887	95.9797
12/26/2007	12/26/2012	6/28/2010	3.4600	109.3317	109.3317	107.2228	104.7737	102.7560	101.2551	100.3052	99.8949
12/26/2007	12/26/2012	12/27/2010	3.9600	110.6803	110.6803	108.5467	106.0015	103.8074	102.0665	100.7727	99.8257
1/2/2008	1/2/2013	7/2/2010	3.4900	109.4805	109.4805	107.3312	104.8714	102.8443	101.3297	100.3672	99.9161
1/3/2008	1/5/2015	1/3/2011	3.6500	117.3464	114.1683	110.0445	106.5989	103.9200	101.9589	100.5959	99.6159
1/4/2008	1/4/2018	1/4/2011	3.3600	120.8376	115.1231	110.2256	106.4073	103.5896	101.6250	100.3030	99.3689
1/7/2008	1/7/2013	7/7/2010	2.9900	108.1637	108.1637	106.0270	103.6978	101.8906	100.6578	100.0308	99.7674
1/7/2008	1/7/2013	1/7/2011	3.5900	109.8020	109.8020	107.6160	105.1254	103.0531	101.4698	100.3296	99.4653
1/7/2008	1/7/2015	1/7/2011	3.4900	116.6053	113.4476	109.3914	106.0411	103.4759	101.6288	100.3584	99.4339
1/7/2008	1/8/2018	7/7/2010	2.5900	115.4414	110.5880	106.5239	103.5437	101.5419	100.3755	99.8993	99.6884
1/8/2008	1/8/2013	7/8/2010	3.1500	108.6093	108.6093	106.4502	104.0698	102.1813	100.8482	100.1061	99.8014
1/8/2008	1/8/2018	7/8/2010	2.5700	115.3034	110.4750	106.4354	103.4793	101.4993	100.3535	99.8898	99.6798
1/8/2008	1/8/2018	7/8/2010	2.6400	115.7861	110.8679	106.7438	103.7059	101.6505	100.4287	99.9172	99.6934
1/10/2008	1/10/2011	7/12/2010	3.1000	102.1957	102.1957	102.1957	101.7813	101.0756	100.4232	100.0010	99.7674
1/11/2008	1/11/2018	7/12/2010	2.7200	116.3474	111.3214	107.1011	103.9721	101.8285	100.5256	99.9432	99.6916
1/14/2008	1/16/2018	1/14/2011	3.2400	120.0172	114.4009	109.6100	105.9070	103.2071	101.3556	100.1072	99.2050
1/16/2008	1/16/2013	7/16/2010	2.5500	107.0260	107.0260	104.9023	102.7341	101.1664	100.2326	99.8573	99.6367
1/16/2008	1/16/2013	7/16/2010	2.6900	107.4117	107.4117	105.2635	103.0347	101.3821	100.3429	99.8944	99.6669
1/16/2008	1/16/2015	7/16/2010	2.6400	112.6267	109.6716	106.1010	103.3686	101.4886	100.3630	99.8870	99.6564
1/16/2008	1/16/2018	7/16/2010	2.3800	114.0231	109.4354	105.6227	102.8965	101.1228	100.1720	99.8194	99.6005
1/17/2008	1/17/2018	7/19/2010	2.2500	113.1498	108.7460	105.1019	102.5267	100.8951	100.0783	99.7772	99.5560
1/18/2008	1/18/2013	7/19/2010	2.5500	107.0401	107.0401	104.9056	102.7351	101.1665	100.2321	99.8509	99.6223
1/18/2008	1/20/2015	7/19/2010	2.3500	111.2657	108.4211	105.0715	102.6033	100.9825	100.1217	99.8013	99.5780
1/18/2008	1/18/2018	7/19/2010	2.2900	113.4195	108.9568	105.2590	102.6372	100.9619	100.1013	99.7876	99.5648
1/24/2008	1/24/2012	7/26/2010	2.4400	104.2967	104.2967	103.8445	102.2070	100.9032	100.1235	99.8030	99.5621

As of: 4/30/2010 **Parallel-Shift Sensitivity Analysis for HLB-Option and Knockout Advances**

Start Date	Maturity Date	Next Call Date	Coupon	-300	-200	-100	Base	+100	+200	+300	+400
1/24/2008	1/24/2013	7/26/2010	2.5000	106.9437	106.9437	104.7881	102.6306	101.0889	100.1916	99.8214	99.5765
1/25/2008	1/25/2013	1/25/2011	2.2500	106.2555	106.2555	103.9341	101.2090	98.5654	96.0048	93.5240	91.1201
1/25/2008	1/25/2013	1/25/2011	2.6500	107.3678	107.3678	105.0404	102.5220	100.9795	100.0836	99.3322	98.6158
1/28/2008	1/28/2013	1/28/2011	2.9900	108.3381	108.3381	105.9866	103.3279	101.4810	100.3825	99.5879	98.8534
1/30/2008	1/30/2013	7/30/2010	2.6700	107.4604	107.4604	105.2401	103.0051	101.3615	100.3293	99.8640	99.5998
2/7/2008	2/7/2013	5/7/2010	2.4900	107.0128	107.0128	104.7900	102.6276	101.0864	100.1940	99.9854	99.9660
2/13/2008	2/13/2013	2/14/2011	2.9200	108.2726	108.2726	105.9376	103.5797	101.7782	100.5030	99.5469	98.7308
2/14/2008	2/14/2018	2/14/2012	3.1900	118.2604	111.0222	106.9500	104.0421	101.8696	99.9908	98.2458	96.5676
2/19/2008	2/19/2013	5/19/2010	2.5900	107.3808	107.3808	104.8981	102.0945	99.3759	96.7441	94.1960	91.7284
2/22/2008	2/22/2011	2/23/2009	2.5000	102.0692	102.0692	102.0692	101.5383	100.7166	99.9081	99.1126	98.3298
2/25/2008	2/25/2013	2/25/2011	3.0900	108.8573	108.8573	106.3286	103.6164	101.6996	100.5032	99.6094	98.7989
2/25/2008	2/26/2018	5/25/2010	2.4200	114.3392	109.6732	105.7931	103.0052	101.1833	100.1815	99.9431	99.8740
3/7/2008	3/9/2015	3/7/2011	2.8900	114.2400	110.8728	107.0889	104.1315	102.0144	100.5677	99.5077	98.6144
3/7/2008	3/7/2018	3/7/2013	3.5500	122.4095	116.4318	111.2416	106.9314	103.2766	100.0563	97.1321	94.4153
3/10/2008	3/11/2013	6/10/2010	2.3900	106.9435	106.9435	104.5718	102.4326	100.9460	100.1335	99.9040	99.7897
3/11/2008	3/11/2011	6/11/2010	2.0900	101.8285	101.8285	101.8285	101.2505	100.4324	99.9934	99.8656	99.7497
3/12/2008	3/12/2013	6/14/2010	2.0100	105.8450	105.8450	103.5984	101.6934	100.4810	99.9828	99.8459	99.7219
3/14/2008	3/14/2018	6/14/2010	2.4000	114.2262	109.5823	105.7272	102.9620	101.1610	100.1896	99.8978	99.7704
3/17/2008	3/18/2013	3/17/2011	2.6900	107.8675	107.8675	105.3854	103.0829	101.3888	100.1879	99.2292	98.3628
3/17/2008	3/17/2015	3/17/2011	2.6200	112.9677	108.9621	104.4669	102.1385	100.9122	99.9958	99.1337	98.2930
3/17/2008	3/19/2018	3/18/2013	3.3000	120.6160	114.8708	109.8965	105.7685	102.2405	99.1137	96.2448	93.5584
3/25/2008	3/27/2023	3/25/2013	3.1500	119.2783	112.5300	107.7557	104.0823	100.9770	98.1440	95.4662	92.8949
3/26/2008	3/26/2018	3/26/2012	2.9800	116.6364	109.7591	106.2299	103.5158	101.3785	99.4517	97.6246	95.8581
3/28/2008	3/28/2013	3/28/2011	2.8000	108.2670	108.2670	105.5508	102.9587	101.2864	100.1961	99.2667	98.3914
3/28/2008	3/28/2013	3/28/2011	2.8200	108.3261	108.3261	105.6094	103.0084	101.3136	100.2178	99.2860	98.4098
3/28/2008	3/28/2018	6/28/2010	2.0200	111.6679	107.5796	104.2322	101.9378	100.5544	99.9816	99.7992	99.6369
3/28/2008	3/28/2018	3/28/2011	2.7700	116.8304	111.6718	107.3524	104.1420	101.9246	100.4329	99.3313	98.3923
3/31/2008	3/31/2011	6/30/2010	1.9900	101.8516	101.8516	101.8516	101.2177	100.3681	99.9581	99.7873	99.6196
4/14/2008	4/14/2015	4/14/2011	2.7500	113.8251	109.5884	105.0254	102.4943	101.1321	100.1013	99.1621	98.2513
4/28/2008	4/28/2015	4/28/2011	3.2500	116.4653	112.6464	108.5773	105.3082	102.8707	101.1313	99.8186	98.7406
4/28/2008	4/30/2018	7/28/2010	2.1500	112.6003	108.2763	104.7336	102.2707	100.7411	100.0170	99.7249	99.4807
4/30/2008	4/30/2018	4/30/2013	3.7400	122.7729	116.1757	110.9078	106.6792	103.0998	99.9483	97.0376	94.2947
5/2/2008	5/4/2015	5/2/2011	3.9900	120.2715	116.2053	111.7692	108.0227	104.9657	102.3539	99.9500	97.4327
5/5/2008	5/5/2015	5/5/2011	3.1700	116.1097	112.2926	108.2767	105.0690	102.7000	100.9967	99.7051	98.6186
5/8/2008	5/8/2015	5/10/2010	2.9600	115.0591	111.3168	107.4307	104.3900	102.2035	100.7736	100.0824	99.9645
5/19/2008	5/19/2015	5/21/2012	4.7000	124.0406	119.4694	114.4533	110.1190	106.3126	102.4397	98.3978	94.2171
5/19/2008	5/21/2018	5/20/2013	3.8900	124.0366	117.2752	111.7756	107.3789	103.6621	100.3848	97.3907	94.5841
5/23/2008	5/23/2013	5/23/2011	4.0400	112.5568	112.4723	109.5023	106.6519	104.1688	101.8746	99.6125	97.1946
5/23/2008	5/23/2018	5/23/2011	3.2700	120.5880	114.7902	109.8777	106.0842	103.3123	101.3374	99.8589	98.6564
5/27/2008	5/27/2010	5/27/2010	2.7900	100.2092	100.2092	100.2092	100.1912	100.1161	100.0411	99.9663	99.8916
5/27/2008	5/27/2011	5/27/2010	3.2200	103.5059	103.5059	103.4881	102.6451	101.5656	100.5070	99.9984	99.9237
5/27/2008	5/28/2013	5/27/2011	3.4900	110.8957	110.7929	107.7573	104.8401	102.6188	101.0691	99.8449	98.7641
5/29/2008	5/29/2018	5/31/2011	3.4600	120.5444	112.3478	106.5319	103.6467	101.9852	100.7970	99.7190	98.6829
6/6/2008	6/6/2013	6/6/2011	3.9900	112.5566	112.4206	109.3399	106.2912	103.7439	101.7153	99.8389	97.9670
6/10/2008	6/11/2012	6/10/2010	3.9400	108.4595	108.4595	107.3978	105.2393	103.0041	100.8202	100.0990	99.9654
6/16/2008	6/17/2013	6/16/2011	4.0700	112.9327	112.7561	109.6345	106.5469	103.9781	102.0837	100.6065	99.3719
6/24/2008	6/24/2015	6/24/2011	3.8300	119.8788	115.5839	111.1514	107.4516	104.5424	102.3302	100.6183	99.2259
6/30/2008	7/1/2013	6/30/2010	2.9200	109.3918	109.1651	106.2530	103.7299	101.8386	100.5907	99.9951	99.7773
6/30/2008	7/1/2013	6/30/2010	3.4500	111.0967	110.8692	107.8536	105.1155	102.9253	101.3265	100.3269	99.8930
6/30/2008	6/30/2015	6/30/2010	3.3700	117.5173	113.3557	109.1666	105.7774	103.2222	101.4309	100.3461	99.8841
6/30/2008	7/2/2018	6/30/2011	3.6900	122.4870	114.1186	107.8726	104.4223	102.4709	101.0808	99.8956	98.7750
7/1/2008	7/1/2015	7/1/2011	4.6000	123.9744	119.1063	113.7621	109.0769	105.5344	102.7287	100.1941	97.8009
7/7/2008	7/8/2013	7/7/2011	4.5900	114.8529	114.5987	111.3878	108.1874	105.3512	102.8525	100.4210	98.0282
7/8/2008	7/8/2013	7/8/2011	4.2500	113.7526	113.4986	110.2981	107.1486	104.4642	102.2398	100.1935	98.1890
7/10/2008	7/10/2014	7/10/2012	4.8000	120.4255	118.2599	113.9922	110.1033	106.5643	103.0733	99.3096	95.4398
7/11/2008	7/11/2018	7/11/2012	3.7500	123.0048	115.2877	110.1460	106.2912	103.3288	100.8605	98.6448	96.5632
7/14/2008	7/14/2015	7/15/2013	4.9000	125.6933	120.8563	115.7376	110.8979	106.1644	101.3347	96.2648	91.1784
7/14/2008	7/16/2018	7/14/2010	2.5000	115.1308	110.2396	106.2081	103.2960	101.3721	100.2814	99.8579	99.6364
7/14/2008	7/16/2018	7/14/2011	3.2500	120.6096	114.7659	109.8404	106.0507	103.2658	101.2294	99.6494	98.3187
7/17/2008	7/17/2018	7/17/2013	3.7500	123.0867	116.5802	111.1761	106.7657	103.0107	99.6673	96.5759	93.6651
7/21/2008	7/22/2013	7/21/2010	3.0000	109.8241	109.5190	106.3038	103.0828	100.7515	100.1697	99.9393	99.7144
8/15/2008	8/15/2018	8/15/2011	3.8300	125.1187	118.6350	113.0853	108.6677	105.2820	102.7203	100.7332	99.1124
8/19/2008	8/19/2013	8/19/2010	3.4400	111.5327	111.1240	107.7984	104.4798	101.7039	100.4639	100.0501	99.7389
9/8/2008	9/9/2013	6/8/2010	2.8900	109.8572	109.3808	106.3098	103.7303	101.8263	100.5863	100.0148	99.8542
5/13/2009	5/13/2014	5/13/2013	4.0000	116.3767	114.6665	110.5125	106.2343	101.6464	96.6049	91.3524	86.5585
9/28/2009	9/30/2013	9/28/2012	2.9200	110.1299	109.5764	106.2681	102.3959	98.0921	94.1645	90.9104	88.2513