

As of: **12/31/2015** 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
1/17/2006	1/19/2016	1/19/2016	4.080	100.215	100.215	100.215	100.199	100.148	100.097	100.046	99.995
4/24/2006	4/25/2016	1/25/2016	4.440	101.431	101.431	101.431	101.247	100.926	100.608	100.292	100.054
5/5/2006	5/5/2016	2/5/2016	4.350	101.522	101.522	101.522	101.310	100.963	100.618	100.279	100.040
5/5/2006	5/5/2016	2/5/2016	4.530	101.585	101.585	101.585	101.373	101.026	100.681	100.340	100.074
5/15/2006	5/16/2016	2/16/2016	4.350	101.655	101.655	101.655	101.409	101.032	100.658	100.298	100.034
5/15/2006	5/16/2016	2/16/2016	4.520	101.720	101.720	101.720	101.474	101.097	100.723	100.355	100.071
5/19/2006	5/19/2016	2/19/2016	4.510	101.754	101.754	101.754	101.498	101.113	100.731	100.356	100.068
6/12/2006	6/13/2016	3/14/2016	4.620	102.117	102.117	102.117	101.783	101.329	100.880	100.453	100.107
6/26/2006	6/27/2016	3/28/2016	4.730	102.352	102.352	102.352	101.972	101.480	100.993	100.528	100.143
7/24/2006	7/25/2016	1/25/2016	4.660	102.679	102.679	102.679	102.212	101.645	101.086	100.561	100.153
7/28/2006	7/28/2016	1/28/2016	4.490	102.619	102.619	102.619	102.143	101.568	101.003	100.480	100.109
8/25/2006	8/25/2016	2/25/2016	4.350	102.876	102.876	102.876	102.313	101.664	101.031	100.456	100.068
11/24/2006	11/25/2016	2/24/2016	4.190	103.841	103.841	103.841	102.977	102.081	101.233	100.507	100.059
12/1/2006	12/1/2016	3/1/2016	4.090	103.817	103.817	103.817	102.933	102.024	101.174	100.482	100.043
12/4/2006	12/5/2016	3/4/2016	4.080	103.853	103.853	103.853	102.954	102.035	101.175	100.476	100.034
12/5/2006	12/5/2016	3/7/2016	4.260	104.023	104.023	104.023	103.123	102.201	101.330	100.595	100.100
12/8/2006	12/8/2016	3/8/2016	3.990	103.801	103.801	103.801	102.891	101.966	101.105	100.421	99.997
12/12/2006	12/12/2016	3/14/2016	3.990	103.846	103.846	103.846	102.920	101.985	101.114	100.421	99.986
12/19/2006	12/19/2016	3/21/2016	4.190	104.120	104.120	104.120	103.167	102.210	101.308	100.556	100.054
12/28/2006	12/28/2016	3/28/2016	4.250	104.285	104.285	104.285	103.298	102.317	101.388	100.606	100.072
12/28/2006	12/28/2016	3/28/2016	4.400	104.436	104.436	104.436	103.449	102.465	101.529	100.719	100.144
1/12/2007	1/12/2017	1/12/2016	4.420	104.641	104.641	104.631	103.594	102.568	101.597	100.765	100.186
1/16/2007	1/17/2017	1/19/2016	4.790	105.096	105.096	105.083	104.027	102.982	101.978	101.078	100.373
2/2/2007	2/2/2017	2/20/2016	4.690	105.198	105.198	105.172	104.064	102.970	101.892	100.831	99.785
2/20/2007	2/21/2017	2/20/2016	4.850	105.631	105.631	105.584	104.418	103.265	102.130	101.013	99.914
2/20/2007	2/21/2017	2/22/2016	4.390	105.097	105.097	105.050	103.887	102.748	101.681	100.782	100.180
2/23/2007	2/23/2017	2/23/2016	4.250	104.958	104.958	104.909	103.741	102.599	101.540	100.665	100.114
2/23/2007	2/23/2017	2/23/2016	4.350	105.075	105.075	105.026	103.857	102.713	101.644	100.749	100.159
3/16/2007	3/16/2017	3/16/2016	4.090	105.010	105.010	104.932	103.706	102.516	101.433	100.580	100.046
3/23/2007	3/23/2017	3/23/2016	4.290	105.338	105.338	105.250	104.002	102.787	101.664	100.744	100.132
3/23/2007	3/23/2017	3/23/2016	4.290	105.338	105.338	105.250	104.002	102.787	101.664	100.744	100.132
4/9/2007	4/10/2017	1/11/2016	4.150	105.372	105.372	105.256	103.959	102.705	101.567	100.662	100.124
4/12/2007	4/12/2017	1/12/2016	4.250	105.525	105.525	105.406	104.102	102.839	101.682	100.747	100.160
4/13/2007	4/13/2017	1/13/2016	4.450	105.797	105.797	105.676	104.368	103.095	101.914	100.927	100.237
5/18/2007	5/18/2017	2/18/2016	4.190	105.866	105.866	105.688	104.285	102.932	101.707	100.728	100.129
5/22/2007	5/22/2017	2/22/2016	4.750	106.702	106.702	106.517	105.096	103.710	102.413	101.291	100.464
5/29/2007	5/30/2017	2/29/2016	4.250	106.091	106.091	105.892	104.455	103.068	101.807	100.787	100.145
6/7/2007	6/7/2017	3/7/2016	4.820	107.015	107.015	106.802	105.335	103.907	102.573	101.420	100.559
6/8/2007	6/8/2017	3/8/2016	4.490	106.548	106.548	106.333	104.867	103.449	102.147	101.066	100.320
6/18/2007	6/19/2017	3/18/2016	4.500	106.700	106.700	106.465	104.968	103.520	102.190	101.082	100.315
6/19/2007	6/19/2017	3/21/2016	4.650	106.923	106.923	106.689	105.189	103.735	102.388	101.245	100.419
6/22/2007	6/22/2017	3/22/2016	4.500	106.737	106.737	106.497	104.992	103.536	102.198	101.085	100.311
6/28/2007	6/28/2017	3/28/2016	4.500	106.812	106.812	106.562	105.039	103.567	102.215	101.089	100.305
7/13/2007	7/13/2017	1/13/2016	4.290	106.673	106.673	106.394	104.834	103.338	101.991	100.911	100.214
7/20/2007	7/20/2017	1/20/2016	4.290	106.756	106.756	106.464	104.884	103.370	102.006	100.911	100.211
7/27/2007	7/27/2017	1/27/2016	4.250	106.776	106.776	106.470	104.872	103.342	101.967	100.871	100.190
7/30/2007	1/30/2019	2/1/2016	3.990	112.479	112.479	110.663	107.648	104.981	102.798	101.212	100.287
7/31/2007	7/31/2017	2/1/2016	3.990	106.406	106.406	106.092	104.490	102.972	101.647	100.646	100.099
7/31/2007	7/31/2017	2/1/2016	3.990	106.406	106.406	106.092	104.490	102.972	101.647	100.646	100.099
7/31/2007	7/31/2017	2/1/2016	4.060	106.518	106.518	106.205	104.600	103.076	101.736	100.711	100.127
8/2/2007	8/2/2017	2/2/2016	4.050	106.525	106.525	106.207	104.598	103.075	101.738	100.714	100.126
8/2/2007	8/2/2017	2/2/2016	4.150	106.686	106.686	106.368	104.757	103.225	101.868	100.810	100.172
8/9/2007	8/9/2017	2/9/2016	3.990	106.506	106.506	106.174	104.547	103.010	101.670	100.653	100.089
8/16/2007	8/16/2017	2/16/2016	3.990	106.583	106.583	106.237	104.591	103.036	101.680	100.649	100.076
8/17/2007	8/17/2017	2/17/2016	4.000	106.611	106.611	106.263	104.614	103.055	101.694	100.658	100.079
9/4/2007	9/5/2017	3/4/2016	3.890	106.634	106.634	106.248	104.552	102.964	101.601	100.605	100.039
9/10/2007	9/11/2017	3/10/2016	3.690	106.355	106.355	105.957	104.252	102.672	101.351	100.433	99.942
9/11/2007	9/11/2017	3/11/2016	3.590	106.182	106.182	105.785	104.084	102.518	101.226	100.353	99.901

As of: 12/31/2015 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
9/13/2007	9/13/2017	3/14/2016	3.990	106.893	106.893	106.491	104.769	103.149	101.745	100.693	100.066
9/27/2007	9/27/2017	3/28/2016	3.650	106.448	106.448	106.018	104.270	102.656	101.312	100.384	99.879
10/11/2007	10/11/2017	1/11/2016	3.990	107.204	107.204	106.742	104.944	103.261	101.810	100.723	100.124
10/15/2007	10/16/2017	1/15/2016	3.990	107.259	107.259	106.787	104.975	103.279	101.816	100.720	100.119
10/26/2007	10/26/2017	1/26/2016	3.390	106.262	106.262	105.770	103.962	102.331	101.032	100.219	99.943
11/5/2007	11/6/2017	2/5/2016	4.390	108.243	108.243	107.723	105.841	104.058	102.473	101.202	100.360
11/6/2007	11/6/2017	2/8/2016	3.480	106.534	106.534	106.018	104.179	102.517	101.179	100.314	99.948
11/19/2007	11/20/2017	11/19/2012	4.290	108.222	108.222	107.671	105.736	103.843	101.993	100.185	98.418
11/20/2007	11/20/2017	2/22/2016	3.740	107.168	107.168	106.620	104.726	102.984	101.530	100.508	99.988
11/23/2007	11/24/2017	11/23/2011	3.990	107.691	107.691	107.132	105.192	103.293	101.438	99.625	97.854
11/23/2007	11/24/2017	11/23/2011	3.990	107.691	107.691	107.132	105.192	103.293	101.438	99.625	97.854
11/29/2007	11/29/2017	2/29/2016	2.950	105.727	105.727	105.166	103.312	101.720	100.576	99.999	99.766
11/30/2007	11/30/2017	2/29/2016	3.190	106.202	106.202	105.636	103.755	102.096	100.829	100.108	99.811
12/10/2007	12/11/2017	3/10/2016	3.450	106.813	106.813	106.220	104.293	102.563	101.187	100.303	99.868
12/24/2007	12/26/2017	12/24/2012	3.990	108.046	108.046	107.412	105.382	103.398	101.461	99.571	97.725
1/4/2008	1/4/2018	4/4/2016	3.360	106.859	106.859	106.212	104.234	102.481	101.114	100.246	99.991
1/7/2008	1/8/2018	1/7/2016	2.590	105.316	105.316	104.674	102.791	101.276	100.305	99.988	99.969
1/8/2008	1/8/2018	1/8/2016	2.570	105.275	105.275	104.633	102.753	101.247	100.287	99.986	99.964
1/8/2008	1/8/2018	1/8/2016	2.640	105.419	105.419	104.775	102.882	101.346	100.344	99.987	99.966
1/11/2008	1/11/2018	1/11/2016	2.720	105.606	105.606	104.952	103.038	101.465	100.411	99.985	99.955
1/14/2008	1/16/2018	1/14/2016	3.240	106.722	106.722	106.047	104.050	102.300	100.963	100.182	99.963
1/16/2008	1/16/2018	1/19/2016	2.380	104.938	104.938	104.284	102.426	100.989	100.164	99.956	99.905
1/17/2008	1/17/2018	1/19/2016	2.250	104.674	104.674	104.024	102.197	100.826	100.106	99.949	99.898
1/18/2008	1/18/2018	1/19/2016	2.290	104.764	104.764	104.109	102.269	100.875	100.123	99.951	99.900
2/14/2008	2/14/2018	2/14/2012	3.190	106.876	106.876	106.127	103.971	101.868	99.817	97.818	95.869
2/25/2008	2/26/2018	2/25/2016	2.420	105.297	105.297	104.553	102.594	101.075	100.187	99.861	99.699
3/7/2008	3/7/2018	3/7/2016	3.550	107.859	107.859	107.066	104.910	102.989	101.454	100.440	99.927
3/14/2008	3/14/2018	3/14/2016	2.400	105.359	105.359	104.581	102.600	101.078	100.191	99.811	99.592
3/17/2008	3/19/2018	3/17/2016	3.300	107.415	107.415	106.596	104.435	102.550	101.105	100.225	99.803
4/28/2008	4/30/2018	1/28/2016	2.150	105.082	105.082	104.209	102.210	100.770	100.069	99.918	99.843
4/30/2008	4/30/2018	4/30/2013	3.740	108.840	108.840	107.899	105.516	103.194	100.936	98.738	96.599
5/23/2008	5/23/2018	2/23/2016	3.270	107.938	107.938	106.951	104.638	102.643	101.129	100.226	99.860
6/30/2008	7/2/2018	6/30/2011	3.690	109.368	109.368	108.248	105.689	103.201	100.785	98.438	96.159
7/11/2008	7/11/2018	7/11/2012	3.750	109.614	109.614	108.466	105.880	103.366	100.926	98.556	96.255
7/14/2008	7/16/2018	1/14/2016	2.500	106.444	106.444	105.349	103.097	101.364	100.294	99.972	99.935
7/14/2008	7/16/2018	1/14/2016	3.250	108.377	108.377	107.241	104.810	102.735	101.176	100.243	99.964
7/17/2008	7/17/2018	7/17/2013	3.750	109.676	109.676	108.510	105.908	103.378	100.923	98.539	96.223
8/15/2008	8/15/2018	2/16/2016	3.830	110.191	110.191	108.949	106.361	104.055	102.172	100.825	100.103
12/27/2011	12/27/2021	12/29/2014	3.550	121.574	120.139	113.857	107.817	102.141	96.808	91.794	87.080
4/27/2012	4/27/2016	4/27/2013	1.430	100.469	100.469	100.469	100.281	99.957	99.635	99.316	98.998
4/30/2012	5/2/2016	4/30/2013	1.380	100.471	100.471	100.471	100.270	99.933	99.598	99.265	98.934
5/15/2012	5/15/2017	5/15/2014	1.950	102.713	102.713	102.541	101.164	99.810	98.480	97.174	95.891
5/15/2012	5/15/2017	11/17/2014	2.510	103.493	103.493	103.321	101.938	100.578	99.243	97.931	96.643
6/20/2012	6/20/2017	6/22/2015	1.630	102.431	102.431	102.197	100.724	99.279	97.861	96.470	95.105
7/16/2012	7/17/2017	7/16/2014	1.720	102.694	102.694	102.410	100.863	99.346	97.858	96.400	94.971
7/18/2012	7/18/2018	7/20/2015	2.720	107.026	107.026	105.865	103.293	100.795	98.370	96.016	93.730
7/19/2012	7/19/2017	7/21/2014	1.690	102.657	102.657	102.368	100.816	99.294	97.802	96.340	94.906
10/1/2012	10/1/2019	4/1/2015	2.250	108.562	108.562	105.641	101.904	98.318	94.877	91.575	88.406
10/5/2012	10/5/2017	10/6/2014	1.630	102.915	102.915	102.470	100.708	98.983	97.295	95.643	94.028
3/8/2013	3/8/2018	3/9/2015	1.780	103.945	103.945	103.151	100.964	98.834	96.758	94.735	92.765
5/7/2014	5/7/2018	5/7/2015	1.760	104.194	104.194	103.245	100.897	98.612	96.390	94.229	92.127
10/16/2014	10/16/2018	10/17/2016	0.097	104.865	104.865	103.427	101.440	100.302	99.819	99.656	99.597
10/24/2014	10/24/2018	10/26/2015	1.740	104.968	104.968	103.507	100.706	97.994	95.367	92.824	90.361
10/24/2014	10/24/2018	10/26/2015	1.740	104.968	104.968	103.507	100.706	97.994	95.367	92.824	90.361
2/20/2015	2/20/2019	2/22/2016	0.110	105.464	105.464	103.574	100.733	99.838	99.678	99.532	99.388
3/26/2015	3/26/2019	3/29/2016	0.343	104.971	104.971	102.945	100.430	99.743	99.486	99.244	99.004
3/26/2015	3/26/2020	3/29/2016	0.343	106.527	106.527	102.803	100.238	99.731	99.486	99.244	99.004
6/29/2015	7/1/2019	6/29/2017	0.323	105.404	105.404	103.025	101.365	100.196	99.517	99.120	98.857

