

As of: 11/30/2016 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
12/1/2006	12/1/2016	12/1/2016	4.090	100.011	100.011	100.011	100.010	100.007	100.005	100.002	99.999
12/4/2006	12/5/2016	12/5/2016	4.080	100.057	100.057	100.057	100.050	100.037	100.023	100.010	99.996
12/5/2006	12/5/2016	12/5/2016	4.260	100.059	100.059	100.059	100.053	100.039	100.026	100.012	99.999
12/8/2006	12/8/2016	12/8/2016	3.990	100.089	100.089	100.089	100.078	100.057	100.035	100.014	99.992
12/12/2006	12/12/2016	12/12/2016	3.990	100.133	100.133	100.133	100.117	100.085	100.053	100.020	99.988
12/19/2006	12/19/2016	12/19/2016	4.190	100.221	100.221	100.221	100.196	100.145	100.094	100.043	99.992
12/28/2006	12/28/2016	12/28/2016	4.250	100.331	100.331	100.331	100.294	100.219	100.143	100.068	99.993
12/28/2006	12/28/2016	12/28/2016	4.400	100.342	100.342	100.342	100.306	100.230	100.155	100.080	100.005
1/12/2007	1/12/2017	1/12/2017	4.420	100.528	100.528	100.528	100.465	100.349	100.234	100.118	100.003
1/16/2007	1/17/2017	1/17/2017	4.790	100.639	100.639	100.639	100.567	100.437	100.308	100.179	100.051
2/2/2007	2/2/2017	2/2/2017	4.690	100.834	100.834	100.834	100.731	100.558	100.386	100.214	100.043
2/20/2007	2/21/2017	2/21/2017	4.850	101.118	101.118	101.118	100.973	100.743	100.514	100.287	100.060
2/20/2007	2/21/2017	2/21/2017	4.390	101.012	101.012	101.012	100.867	100.637	100.409	100.181	99.955
2/23/2007	2/23/2017	2/23/2017	4.250	101.003	101.003	101.003	100.854	100.618	100.384	100.151	99.919
2/23/2007	2/23/2017	2/23/2017	4.350	101.027	101.027	101.027	100.877	100.642	100.407	100.174	99.942
3/16/2007	3/16/2017	12/16/2016	4.090	101.204	101.204	101.204	101.002	100.709	100.417	100.128	99.989
3/23/2007	3/23/2017	12/23/2016	4.290	101.347	101.347	101.347	101.126	100.814	100.504	100.196	99.997
4/9/2007	4/10/2017	1/9/2017	4.150	101.510	101.510	101.510	101.241	100.879	100.521	100.185	99.982
4/12/2007	4/12/2017	1/12/2017	4.250	101.570	101.570	101.570	101.295	100.928	100.564	100.219	99.994
4/13/2007	4/13/2017	1/13/2017	4.450	101.656	101.656	101.656	101.378	101.008	100.641	100.280	100.029
5/18/2007	5/18/2017	2/21/2017	4.190	101.967	101.967	101.967	101.584	101.119	100.660	100.241	99.927
5/22/2007	5/22/2017	2/22/2017	4.750	102.283	102.283	102.283	101.886	101.410	100.939	100.482	100.098
5/29/2007	5/30/2017	2/28/2017	4.250	102.137	102.137	102.137	101.716	101.219	100.728	100.276	99.930
6/7/2007	6/7/2017	12/7/2016	4.820	102.530	102.530	102.530	102.083	101.563	101.049	100.555	100.134
6/8/2007	6/8/2017	12/8/2016	4.490	102.370	102.370	102.370	101.919	101.397	100.882	100.401	100.062
6/18/2007	6/19/2017	12/19/2016	4.500	102.512	102.512	102.512	102.026	101.474	100.929	100.420	100.067
6/19/2007	6/19/2017	12/19/2016	4.650	102.596	102.596	102.596	102.110	101.557	101.011	100.494	100.104
6/22/2007	6/22/2017	12/22/2016	4.500	102.550	102.550	102.550	102.054	101.493	100.941	100.424	100.068
6/28/2007	6/28/2017	12/28/2016	4.500	102.625	102.625	102.625	102.109	101.532	100.963	100.432	100.070
7/13/2007	7/13/2017	1/13/2017	4.290	102.681	102.681	102.681	102.115	101.498	100.896	100.358	100.023
7/20/2007	7/20/2017	1/20/2017	4.290	102.765	102.765	102.765	102.174	101.539	100.919	100.366	100.019
7/27/2007	7/27/2017	1/27/2017	4.250	102.821	102.821	102.821	102.208	101.554	100.916	100.355	100.004
7/30/2007	1/30/2019	1/30/2017	3.990	108.766	108.766	107.957	105.773	103.744	102.005	100.718	100.038
7/31/2007	7/31/2017	1/31/2017	3.990	102.693	102.693	102.693	102.066	101.403	100.767	100.241	99.939
7/31/2007	7/31/2017	1/31/2017	3.990	102.693	102.693	102.693	102.066	101.403	100.767	100.241	99.939
7/31/2007	7/31/2017	1/31/2017	4.060	102.740	102.740	102.740	102.113	101.450	100.811	100.273	99.956
8/2/2007	8/2/2017	2/2/2017	4.050	102.756	102.756	102.756	102.122	101.454	100.811	100.282	99.958
8/9/2007	8/9/2017	2/9/2017	3.990	102.793	102.793	102.793	102.134	101.448	100.791	100.254	99.923
8/16/2007	8/16/2017	2/16/2017	3.990	102.870	102.870	102.870	102.187	101.482	100.808	100.253	99.903
8/17/2007	8/17/2017	2/17/2017	4.000	102.889	102.889	102.889	102.202	101.494	100.817	100.258	99.903
9/4/2007	9/5/2017	3/6/2017	3.890	103.015	103.015	103.014	102.261	101.504	100.793	100.219	99.994
9/10/2007	9/11/2017	12/12/2016	3.690	102.921	102.921	102.919	102.146	101.376	100.666	100.137	99.978
9/11/2007	9/11/2017	12/12/2016	3.590	102.842	102.842	102.840	102.067	101.299	100.598	100.107	99.975
9/13/2007	9/13/2017	12/13/2016	3.990	103.181	103.181	103.178	102.397	101.618	100.880	100.271	99.987
9/27/2007	9/27/2017	12/27/2016	3.650	103.052	103.052	103.046	102.218	101.406	100.661	100.132	99.948
10/11/2007	10/11/2017	1/11/2017	3.990	103.491	103.491	103.473	102.604	101.751	100.951	100.309	99.979
10/15/2007	10/16/2017	1/17/2017	3.990	103.546	103.546	103.523	102.640	101.775	100.962	100.310	99.970
10/26/2007	10/26/2017	1/26/2017	3.390	103.107	103.107	103.074	102.166	101.290	100.521	100.048	99.839
11/5/2007	11/6/2017	2/6/2017	4.390	104.158	104.158	104.112	103.170	102.245	101.362	100.601	100.090
11/6/2007	11/6/2017	2/6/2017	3.480	103.296	103.296	103.250	102.313	101.408	100.616	100.091	99.820
11/19/2007	11/20/2017	11/19/2012	4.290	104.230	104.230	104.169	103.187	102.221	101.274	100.345	99.432
11/20/2007	11/20/2017	2/21/2017	3.740	103.688	103.688	103.626	102.648	101.698	100.835	100.194	99.826
11/23/2007	11/24/2017	11/23/2011	3.990	103.979	103.979	103.913	102.921	101.946	100.990	100.052	99.132
11/23/2007	11/24/2017	11/23/2011	3.990	103.979	103.979	103.913	102.921	101.946	100.990	100.052	99.132
11/29/2007	11/29/2017	2/28/2017	2.950	102.983	102.983	102.911	101.915	100.987	100.267	99.853	99.586
11/30/2007	11/30/2017	2/28/2017	3.190	103.234	103.234	103.161	102.160	101.209	100.424	99.937	99.647
12/10/2007	12/11/2017	12/12/2016	3.450	103.603	103.603	103.517	102.483	101.491	100.637	100.099	99.970
12/24/2007	12/26/2017	12/24/2012	3.990	104.333	104.333	104.230	103.147	102.079	101.028	99.994	98.975

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Start Date	Maturity Date	Next Call Date	Coupon	-300	-200	-100	Base	+100	+200	+300	+400
1/7/2008	1/8/2018	1/9/2017	2.590	102.906	102.906	102.788	101.697	100.741	100.123	99.911	99.802
1/8/2008	1/8/2018	1/9/2017	2.570	102.884	102.884	102.765	101.676	100.723	100.114	99.909	99.800
1/8/2008	1/8/2018	1/9/2017	2.640	102.962	102.962	102.844	101.751	100.784	100.143	99.917	99.807
1/11/2008	1/11/2018	1/11/2017	2.720	103.075	103.075	102.952	101.848	100.861	100.181	99.923	99.806
1/14/2008	1/16/2018	1/17/2017	3.240	103.708	103.708	103.578	102.447	101.381	100.507	100.027	99.846
1/16/2008	1/16/2018	1/17/2017	2.380	102.723	102.723	102.595	101.495	100.568	100.042	99.860	99.731
1/17/2008	1/17/2018	1/17/2017	2.250	102.581	102.581	102.451	101.359	100.464	100.004	99.842	99.714
1/18/2008	1/18/2018	1/18/2017	2.290	102.633	102.633	102.502	101.404	100.496	100.014	99.844	99.713
2/14/2008	2/14/2018	2/14/2012	3.190	103.907	103.907	103.743	102.523	101.321	100.139	98.976	97.831
3/7/2008	3/7/2018	12/7/2016	3.550	104.556	104.556	104.366	103.088	101.875	100.845	100.161	99.985
3/14/2008	3/14/2018	12/14/2016	2.400	103.126	103.126	102.929	101.684	100.653	100.071	99.962	99.925
3/17/2008	3/19/2018	12/19/2016	3.300	104.345	104.345	104.139	102.833	101.614	100.624	100.070	99.945
4/28/2008	4/30/2018	1/30/2017	2.150	103.081	103.081	102.822	101.491	100.469	99.972	99.778	99.616
4/30/2008	4/30/2018	1/30/2017	3.740	105.360	105.360	105.095	103.657	102.244	100.857	99.496	98.159
5/23/2008	5/23/2018	2/23/2017	3.270	104.896	104.896	104.595	103.116	101.754	100.669	100.021	99.697
6/30/2008	7/2/2018	6/30/2011	3.690	105.934	105.934	105.571	103.956	102.373	100.822	99.301	97.811
7/11/2008	7/11/2018	7/11/2012	3.750	106.125	106.125	105.745	104.105	102.497	100.921	99.378	97.865
7/14/2008	7/16/2018	1/17/2017	2.500	104.118	104.118	103.736	102.182	100.906	100.138	99.879	99.747
7/14/2008	7/16/2018	1/17/2017	3.250	105.353	105.353	104.967	103.346	101.873	100.715	100.071	99.850
7/17/2008	7/17/2018	2/14/2017	3.750	106.187	106.187	105.797	104.141	102.516	100.925	99.366	97.839
8/15/2008	8/15/2018	2/15/2017	3.830	106.628	106.628	106.186	104.461	102.837	101.439	100.442	99.913
12/27/2011	12/27/2021	12/29/2014	3.550	118.271	117.735	112.455	107.318	102.450	97.837	93.463	89.315
5/15/2012	5/15/2017	11/17/2014	1.950	100.899	100.899	100.899	100.527	100.073	99.623	99.178	98.736
6/20/2012	6/20/2017	6/22/2015	1.630	100.914	100.914	100.914	100.429	99.879	99.335	98.797	98.264
7/16/2012	7/17/2017	7/16/2014	1.720	101.094	101.094	101.094	100.519	99.897	99.283	98.676	98.077
7/18/2012	7/18/2018	7/20/2015	2.720	104.495	104.495	104.105	102.460	100.847	99.267	97.720	96.203
7/19/2012	7/19/2017	7/21/2014	1.690	101.084	101.084	101.084	100.502	99.875	99.256	98.645	98.041
10/1/2012	10/1/2019	4/1/2015	2.250	106.468	106.468	104.907	102.066	99.316	96.653	94.076	91.580
10/5/2012	10/5/2017	10/6/2014	1.630	101.399	101.399	101.388	100.543	99.711	98.892	98.088	97.296
3/8/2013	3/8/2018	3/9/2015	1.780	102.289	102.289	102.099	100.826	99.574	98.343	97.133	95.942
5/7/2014	5/7/2018	5/7/2015	1.760	102.557	102.557	102.282	100.846	99.436	98.052	96.693	95.360
10/16/2014	10/16/2018	10/17/2016	2.480	104.718	104.718	104.159	102.270	100.424	98.619	96.855	95.132
10/24/2014	10/24/2018	10/26/2015	1.740	103.349	103.349	102.776	100.878	99.025	97.214	95.444	93.716
10/24/2014	10/24/2018	10/26/2015	1.740	103.349	103.349	102.776	100.878	99.025	97.214	95.444	93.716
2/20/2015	2/20/2019	2/22/2016	1.790	104.037	104.037	103.185	100.962	98.796	96.687	94.633	92.632
3/26/2015	3/26/2019	3/29/2016	1.610	103.783	103.783	102.840	100.529	98.280	96.093	93.964	91.892
3/26/2015	3/26/2020	3/29/2016	1.590	105.352	105.352	103.073	99.795	96.637	93.594	90.663	87.838
6/29/2015	7/1/2019	6/29/2017	0.574	105.476	105.476	104.230	102.210	100.692	99.962	99.724	99.626
7/30/2015	7/30/2019	8/1/2016	1.800	104.859	104.859	103.525	100.870	98.296	95.801	93.381	91.034
8/14/2015	8/14/2025	8/14/2020	1.850	116.334	112.440	106.813	101.910	97.672	93.892	90.434	87.210
8/19/2015	8/19/2025	8/21/2017	0.990	108.754	106.292	103.118	100.820	99.505	98.650	97.933	97.248
8/25/2015	8/25/2020	8/25/2017	0.950	103.598	103.598	102.022	100.381	99.353	98.577	97.868	97.177
8/26/2015	8/26/2025	8/26/2020	1.750	115.509	111.717	106.187	101.351	97.154	93.395	89.944	86.718
9/14/2015	9/14/2020	9/14/2017	1.050	104.036	104.036	102.317	100.543	99.397	98.542	97.776	97.035
9/15/2015	9/16/2019	9/15/2016	1.750	104.958	104.958	103.456	100.676	97.984	95.377	92.852	90.406
9/18/2015	9/18/2020	9/18/2017	1.090	104.202	104.202	102.428	100.605	99.427	98.553	97.775	97.024
9/29/2015	9/30/2019	9/29/2016	1.610	104.624	104.624	103.075	100.262	97.540	94.905	92.354	89.884
10/2/2015	10/2/2020	10/2/2017	0.890	103.465	103.465	101.910	100.272	99.172	98.297	97.491	96.708
10/2/2015	10/2/2025	10/2/2020	1.690	115.151	111.386	105.824	100.956	96.709	92.891	89.377	86.090
11/6/2015	11/6/2020	11/6/2017	1.050	104.190	104.190	102.361	100.508	99.235	98.237	97.337	96.471
11/6/2015	11/7/2022	11/6/2018	1.400	108.430	107.502	104.123	101.137	98.725	96.651	94.762	92.975
12/4/2015	12/4/2025	12/4/2018	1.360	112.430	109.048	104.848	101.401	98.718	96.478	94.479	92.611
12/8/2015	12/8/2020	12/8/2016	0.381	105.608	105.608	103.344	101.233	100.140	99.955	99.934	99.912
12/11/2015	12/12/2022	12/11/2017	0.355	109.614	108.378	104.266	101.859	100.352	99.479	98.968	98.623
12/15/2015	12/16/2019	12/15/2016	0.600	104.256	104.256	102.910	101.046	100.090	99.925	99.885	99.845
12/15/2015	12/15/2022	12/15/2017	0.350	109.600	108.358	104.241	101.865	100.463	99.782	99.509	99.408
12/18/2015	12/18/2020	12/18/2017	0.607	106.598	106.598	103.732	101.831	100.625	99.999	99.728	99.616
12/24/2015	12/24/2020	12/26/2017	1.250	105.155	105.155	102.969	100.846	99.335	98.149	97.093	96.083

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Start Date	Maturity Date	Next Call Date	Coupon	-300	-200	-100	Base	+100	+200	+300	+400
12/24/2015	12/24/2025	12/24/2020	1.990	118.300	113.805	107.644	102.329	97.713	93.592	89.828	86.332
1/8/2016	1/8/2019	1/9/2017	1.120	102.392	102.392	101.825	100.519	99.985	99.853	99.746	99.639
1/12/2016	1/13/2020	1/12/2017	0.274	105.725	105.725	104.104	101.840	100.356	99.777	99.625	99.511
1/19/2016	1/19/2021	1/19/2018	1.150	104.826	104.826	102.693	100.625	99.116	97.890	96.778	95.708
1/19/2016	1/20/2026	1/22/2019	1.350	112.515	109.039	104.733	101.082	98.124	95.574	93.259	91.085
1/22/2016	1/22/2020	1/23/2017	0.282	104.478	104.478	103.001	101.036	99.977	99.673	99.526	99.383
1/29/2016	1/29/2021	1/30/2017	0.287	105.807	105.807	103.344	101.144	99.981	99.631	99.464	99.302
2/2/2016	2/2/2021	2/2/2018	0.284	106.200	106.200	103.247	101.315	100.047	99.319	98.919	98.673
2/17/2016	2/17/2021	2/17/2017	0.306	103.597	103.597	101.796	100.303	99.739	99.500	99.286	99.072
2/26/2016	2/26/2020	2/27/2017	0.337	103.881	103.881	102.438	100.643	99.771	99.438	99.192	98.950
2/26/2016	2/26/2021	2/26/2018	0.890	103.828	103.828	101.950	100.048	98.582	97.310	96.115	94.952
2/26/2016	2/26/2026	2/26/2021	1.490	113.966	110.108	104.414	99.402	94.959	90.917	87.173	83.660
3/8/2016	3/8/2023	3/8/2018	0.990	106.293	105.396	102.700	100.426	98.764	97.398	96.155	94.962
3/18/2016	3/18/2020	3/20/2017	0.257	104.790	104.790	103.085	101.174	100.142	99.820	99.739	99.686
4/5/2016	4/5/2021	4/2/2018	0.990	104.363	104.363	100.430	99.780	98.462	97.168	95.896	94.646
4/8/2016	4/8/2020	4/10/2017	0.276	103.592	103.592	102.083	100.552	99.877	99.659	99.542	99.434
4/12/2016	4/12/2021	4/12/2017	0.274	103.860	103.860	101.795	100.361	99.815	99.637	99.519	99.405
4/28/2016	4/28/2020	4/28/2017	0.290	104.190	104.190	102.485	100.741	99.863	99.537	99.362	99.203
4/28/2016	4/28/2021	4/28/2017	0.290	105.172	105.172	102.615	100.745	99.854	99.535	99.361	99.203
4/28/2016	4/28/2021	4/30/2018	0.290	106.161	106.161	102.446	100.554	99.520	99.015	98.748	98.567
5/2/2016	5/2/2023	5/4/2018	0.284	107.865	106.411	102.731	100.807	99.683	99.075	98.735	98.511
5/2/2016	5/4/2026	5/2/2017	0.284	108.031	105.348	102.342	100.513	99.769	99.493	99.312	99.141
5/5/2016	5/5/2021	5/7/2018	0.890	103.996	103.996	101.985	99.946	98.302	96.846	95.474	94.144
5/5/2016	5/5/2026	5/5/2021	1.490	114.248	110.229	104.342	99.177	94.585	90.403	86.529	82.899
5/6/2016	5/6/2026	5/8/2017	0.281	106.751	104.418	101.813	100.279	99.692	99.444	99.253	99.067
5/10/2016	5/11/2026	5/10/2017	0.490	104.692	103.075	101.276	100.044	99.441	98.990	98.558	98.131
5/12/2016	5/12/2026	5/12/2017	0.490	104.693	103.075	101.273	100.039	99.432	98.977	98.540	98.107
5/13/2016	5/13/2026	5/15/2017	0.302	107.126	104.674	101.941	100.315	99.672	99.397	99.186	98.982
5/17/2016	5/17/2021	5/17/2018	0.306	105.764	105.764	102.107	100.326	99.354	98.849	98.549	98.320
5/20/2016	5/20/2026	5/22/2017	0.590	105.665	103.746	101.611	100.152	99.448	98.956	98.493	98.035
6/3/2016	6/3/2026	6/5/2017	0.185	107.436	104.815	101.900	100.356	99.832	99.721	99.700	99.690
6/6/2016	6/8/2020	6/6/2017	0.185	104.615	104.615	102.678	100.956	100.069	99.774	99.710	99.696
6/6/2016	6/6/2031	6/6/2017	0.590	107.673	104.501	101.922	100.202	99.315	98.700	98.138	97.586
6/8/2016	6/8/2026	6/8/2017	0.590	105.696	103.773	101.635	100.149	99.386	98.842	98.334	97.834
6/14/2016	6/16/2031	6/14/2017	0.490	106.347	103.667	101.487	100.042	99.298	98.746	98.223	97.708
6/16/2016	6/16/2020	6/16/2017	0.204	104.399	104.399	101.822	100.190	99.734	99.646	99.607	99.572
6/16/2016	6/16/2026	6/18/2018	0.690	106.677	104.461	101.911	99.623	97.830	96.258	94.783	93.357
6/16/2016	6/16/2031	6/16/2021	1.210	116.000	110.108	103.519	98.018	93.234	88.935	84.983	81.297
6/24/2016	6/24/2026	6/26/2017	0.590	105.722	103.777	101.614	100.104	99.306	98.717	98.163	97.617
6/27/2016	6/27/2031	6/27/2018	0.690	109.002	105.348	102.257	99.731	97.828	96.203	94.697	93.247
6/27/2016	6/27/2031	6/27/2019	0.910	111.950	107.300	103.091	99.484	96.524	93.917	91.509	89.224
6/30/2016	6/30/2020	6/30/2017	0.238	104.252	104.252	101.642	100.118	99.691	99.576	99.500	99.426
6/30/2016	6/30/2021	6/30/2017	0.590	102.741	102.741	101.238	100.002	99.275	98.688	98.125	97.569
7/8/2016	7/8/2026	7/10/2017	0.450	104.381	102.838	101.157	99.897	99.147	98.535	97.947	97.367
7/14/2016	7/14/2021	7/14/2017	0.231	104.211	104.176	101.744	100.321	99.694	99.457	99.326	99.211
7/22/2016	7/22/2026	7/24/2017	0.550	105.377	103.495	101.475	100.006	99.160	98.500	97.876	97.263
7/22/2016	7/22/2026	7/24/2017	0.550	105.377	103.495	101.475	100.006	99.160	98.500	97.876	97.263
7/28/2016	7/28/2026	7/30/2018	0.190	109.844	105.909	102.031	100.228	99.254	98.748	98.466	98.275
8/1/2016	8/1/2031	8/1/2017	0.490	106.391	103.678	101.510	99.981	99.093	98.406	97.761	97.128