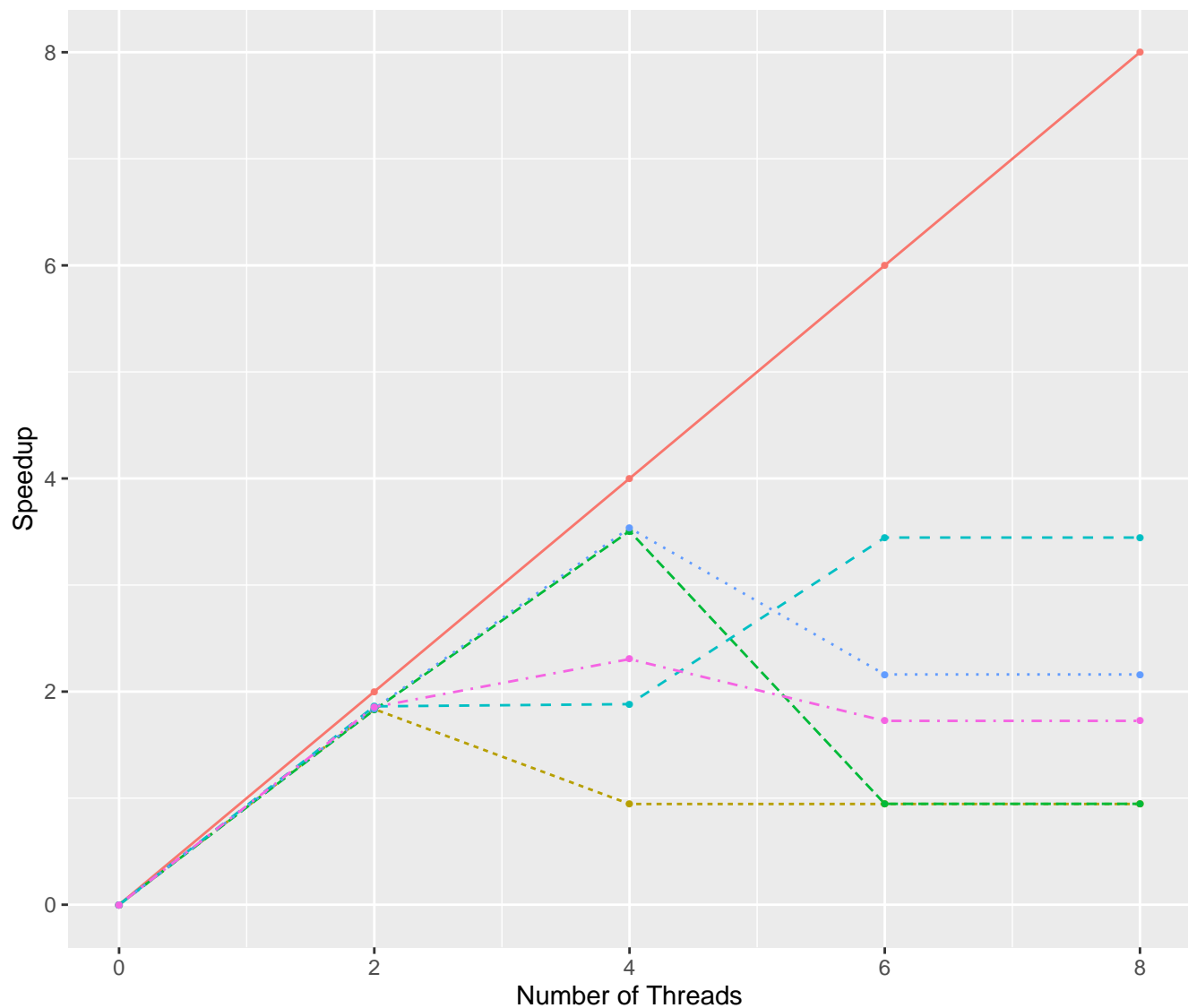


Swaptions Speedup



Legend

—●— Ideal Speedup

- - -●- - - 2 Swaptions

- - -●- - - 4 Swaptions

- - -●- - - 6 Swaptions

- - -●- - - 8 Swaptions

- - -●- - - 10 Swaptions