

Figure A2.1: Comparison of various approaches under centered and single-sided methods

A1 Actual Chg -5.71		Approx Chg				Error \$				Abs error %			
		Spot		Forward		Spot		Forward		Spot		Forward	
		Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum
5 Key Rates	0.5-bp shift	-6.04	-5.83	-5.23	-5.24	-0.33	-0.12	0.48	0.47	5.8%	2.0%	8.4%	8.2%
	e 1-bp shift	-5.65	-5.57	-5.51	-5.54	0.06	0.14	0.20	0.17	1.0%	2.4%	3.4%	3.0%
	e 2-bp shift	-5.54	-5.41	-5.59	-5.63	0.17	0.30	0.12	0.08	2.9%	5.3%	2.1%	1.5%
7 Key Rates	0.5-bp shift	-6.25	-5.80	-5.72	-5.73	-0.54	-0.09	-0.01	-0.02	9.4%	1.6%	0.1%	0.3%
	e 1-bp shift	-6.14	-5.54	-6.04	-6.05	-0.43	0.17	-0.33	-0.34	7.5%	3.0%	5.7%	6.0%
	e 2-bp shift	-5.84	-5.38	-6.05	-6.06	-0.13	0.33	-0.34	-0.35	2.3%	5.7%	5.9%	6.1%

A2 Actual Chg -6.06		Approx Chg				Error \$				Abs error %			
		Spot		Forward		Spot		Forward		Spot		Forward	
		Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum
5 Key Rates	0.5-bp shift	-6.32	-6.14	-5.63	-5.65	-0.26	-0.08	0.43	0.41	4.4%	1.3%	7.2%	6.8%
	e 1-bp shift	-5.97	-5.85	-5.76	-5.79	0.09	0.21	0.30	0.27	1.6%	3.5%	4.9%	4.5%
	e 2-bp shift	-5.85	-5.69	-5.68	-5.70	0.21	0.37	0.38	0.36	3.5%	6.2%	6.3%	6.0%
7 Key Rates	0.5-bp shift	-6.35	-6.07	-6.20	-6.21	-0.29	0.00	-0.14	-0.15	4.7%	0.1%	2.2%	2.5%
	e 1-bp shift	-6.27	-5.79	-6.31	-6.33	-0.21	0.28	-0.25	-0.27	3.5%	4.5%	4.1%	4.5%
	e 2-bp shift	-6.05	-5.49	-6.07	-6.08	0.01	0.57	0.00	-0.01	0.2%	9.3%	0.1%	0.2%

A3 Actual Chg 1.09		Approx Chg				Error \$				Abs error %			
		Spot		Forward		Spot		Forward		Spot		Forward	
		Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum
5 Key Rates	0.5-bp shift	-1.57	3.19	1.07	0.98	-2.66	2.10	-0.02	-0.11	243.3%	192.0%	1.7%	10.0%
	e 1-bp shift	0.12	2.50	0.87	0.78	-0.98	1.41	-0.22	-0.32	89.4%	128.7%	20.4%	29.1%
	e 2-bp shift	0.66	2.31	1.22	1.13	-0.44	1.22	0.13	0.04	39.8%	111.4%	11.8%	3.7%
7 Key Rates	0.5-bp shift	-1.98	3.57	1.17	1.08	-3.07	2.48	0.08	-0.01	281.2%	227.0%	7.3%	1.2%
	e 1-bp shift	0.80	2.94	0.96	0.86	-0.30	1.85	-0.14	-0.23	27.2%	169.3%	12.5%	21.4%
	e 2-bp shift	-5.97	2.99	1.27	1.18	-7.06	1.89	0.18	0.09	645.8%	173.3%	16.6%	8.2%

A4 Actual Chg 15.67		Approx Chg				Error \$				Abs error %			
		Spot		Forward		Spot		Forward		Spot		Forward	
		Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum
5 Key Rates	0.5-bp shift	-75.99	19.15	15.23	14.07	-91.66	3.48	-0.44	-1.60	585.0%	22.2%	2.8%	10.2%
	e 1-bp shift	-17.51	11.99	13.10	11.92	-33.18	-3.68	-2.57	-3.75	211.8%	23.5%	16.4%	23.9%
	e 2-bp shift	-1.26	15.35	18.36	17.29	-16.93	-0.32	2.69	1.62	108.1%	2.0%	17.2%	10.3%
7 Key Rates	0.5-bp shift	-83.04	-0.17	18.28	17.09	-98.71	-15.84	2.61	1.42	630.0%	101.1%	16.6%	9.1%
	e 1-bp shift	1.75	-2.57	16.21	14.98	-13.92	-18.24	0.54	-0.68	88.8%	116.4%	3.4%	4.4%
	e 2-bp shift	-179.04	-0.78	20.49	19.32	-194.71	-16.45	4.82	3.65	1242.7%	105.0%	30.8%	23.3%

A5 Actual Chg 32.64		Approx Chg				Error \$				Abs error %			
		Spot		Forward		Spot		Forward		Spot		Forward	
		Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum
5 Key Rates	0.5-bp shift	-48.26	19.53	38.72	39.00	-80.90	-13.11	6.08	6.36	247.8%	40.2%	18.6%	19.5%
	e 1-bp shift	8.15	21.18	36.59	36.84	-24.50	-11.46	3.95	4.19	75.0%	35.1%	12.1%	12.9%
	e 2-bp shift	23.21	28.38	39.84	40.14	-9.43	-4.26	7.20	7.50	28.9%	13.0%	22.1%	23.0%
7 Key Rates	0.5-bp shift	-50.31	14.77	39.23	39.51	-82.95	-17.87	6.59	6.87	254.1%	54.8%	20.2%	21.0%
	e 1-bp shift	23.68	16.25	37.11	37.35	-8.96	-16.39	4.47	4.71	27.4%	50.2%	13.7%	14.4%
	e 2-bp shift	-133.29	20.96	40.20	40.49	-165.93	-11.68	7.56	7.85	508.3%	35.8%	23.1%	24.0%

A6 Actual Chg 28.20		Approx Chg				Error \$				Abs error %			
		Spot		Forward		Spot		Forward		Spot		Forward	
		Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum
5 Key Rates	0.5-bp shift	-44.20	28.92	28.92	28.92	-72.40	0.72	0.72	0.72	256.7%	2.6%	2.5%	2.5%
	e 1-bp shift	4.43	26.07	26.12	26.07	-23.78	-2.14	-2.09	-2.14	84.3%	7.6%	7.4%	7.6%
	e 2-bp shift	17.47	29.94	29.94	29.94	-10.74	1.74	1.73	1.74	38.1%	6.2%	6.1%	6.2%
7 Key Rates	0.5-bp shift	-49.82	28.92	28.92	28.92	-78.02	0.72	0.72	0.72	276.6%	2.6%	2.5%	2.5%
	e 1-bp shift	17.21	26.07	26.12	26.07	-10.99	-2.14	-2.09	-2.14	39.0%	7.6%	7.4%	7.6%
	e 2-bp shift	-132.89	29.94	29.93	29.94	-161.10	1.74	1.73	1.74	571.2%	6.2%	6.1%	6.2%

A7 Actual Chg 17.13		Approx Chg				Error \$				Abs error %			
		Spot		Forward		Spot		Forward		Spot		Forward	
		Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum
5 Key Rates	0.5-bp shift	0.60	18.84	18.84	18.84	-16.53	1.71	1.71	1.71	96.5%	10.0%	10.0%	10.0%
	e 1-bp shift	12.77	18.13	18.15	18.13	-4.36	1.01	1.02	1.01	25.5%	5.9%	5.9%	5.9%
	e 2-bp shift	16.07	19.12	19.11	19.12	-1.05	1.99	1.98	1.99	6.2%	11.6%	11.6%	11.6%
7 Key Rates	0.5-bp shift	-0.79	18.84	18.84	18.84	-17.91	1.71	1.71	1.71	104.6%	10.0%	10.0%	10.0%
	e 1-bp shift	16.03	18.13	18.15	18.13	-1.10	1.01	1.02	1.01	6.4%	5.9%	5.9%	5.9%
	e 2-bp shift	-21.43	19.12	19.11	19.12	-38.56	1.99	1.98	1.99	225.1%	11.6%	11.6%	11.6%

B1 Actual Chg -6.77		Approx Chg				Error \$				Abs error %			
		Spot		Forward		Spot		Forward		Spot		Forward	
		Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum
5 Key Rates	0.5-bp shift	-8.22	-8.22	-7.61	-7.80	-1.45	-1.45	-0.84	-1.03	21.4%	21.4%	12.4%	15.3%
	e 1-bp shift	-8.22	-8.22	-7.61	-7.80	-1.45	-1.45	-0.84	-1.03	21.4%	21.4%	12.4%	15.3%
	e 2-bp shift	-8.22	-8.22	-7.61	-7.80	-1.45	-1.45	-0.84	-1.03	21.4%	21.4%	12.4%	15.3%
7 Key Rates	0.5-bp shift	-7.20	-7.20	-7.07	-7.32	-0.44	-0.43	-0.30	-0.56	6.4%	6.4%	4.4%	8.2%
	e 1-bp shift	-7.20	-7.20	-7.07	-7.32	-0.44	-0.43	-0.30	-0.56	6.4%	6.4%	4.4%	8.2%
	e 2-bp shift	-7.20	-7.20	-7.07	-7.32	-0.44	-0.43	-0.30	-0.56	6.4%	6.4%	4.4%	8.2%

B2 Actual Chg -6.45		Approx Chg				Error \$				Abs error %			
		Spot		Forward		Spot		Forward		Spot		Forward	
		Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum
5 Key Rates	0.5-bp shift	-7.94	-7.94	-7.43	-7.58	-1.49	-1.49	-0.97	-1.13	23.1%	23.1%	15.1%	17.5%
	e 1-bp shift	-7.94	-7.94	-7.43	-7.58	-1.49	-1.49	-0.97	-1.13	23.1%	23.1%	15.1%	17.5%
	e 2-bp shift	-7.94	-7.94	-7.43	-7.58	-1.49	-1.49	-0.97	-1.13	23.1%	23.1%	15.1%	17.5%
7 Key Rates	0.5-bp shift	-6.95	-6.95	-6.88	-7.08	-0.50	-0.49	-0.42	-0.63	7.7%	7.7%	6.5%	9.7%
	e 1-bp shift	-6.95	-6.95	-6.88	-7.08	-0.50	-0.49	-0.42	-0.63	7.7%	7.7%	6.5%	9.7%
	e 2-bp shift	-6.95	-6.95	-6.88	-7.08	-0.50	-0.49	-0.42	-0.63	7.7%	7.7%	6.5%	9.7%

B3 Actual Chg 15.46		Approx Chg				Error \$				Abs error %			
		Spot		Forward		Spot		Forward		Spot		Forward	
		Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum
5 Key Rates	0.5-bp shift	13.77	13.74	14.96	14.59	-1.69	-1.72	-0.50	-0.87	10.9%	11.1%	3.3%	5.6%
	e 1-bp shift	13.77	13.74	14.96	14.59	-1.69	-1.72	-0.50	-0.87	10.9%	11.1%	3.3%	5.6%
	e 2-bp shift	13.77	13.74	14.96	14.59	-1.69	-1.72	-0.50	-0.87	10.9%	11.1%	3.3%	5.6%
7 Key Rates	0.5-bp shift	14.47	14.45	14.92	14.55	-0.99	-1.01	-0.55	-0.91	6.4%	6.5%	3.5%	5.9%
	e 1-bp shift	14.47	14.45	14.92	14.55	-0.99	-1.01	-0.55	-0.91	6.4%	6.5%	3.5%	5.9%
	e 2-bp shift	14.47	14.45	14.92	14.55	-0.99	-1.01	-0.55	-0.91	6.4%	6.5%	3.5%	5.9%

B4 Actual Chg 101.34		Approx Chg				Error \$				Abs error %			
		Spot		Forward		Spot		Forward		Spot		Forward	
		Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum
5 Key Rates	0.5-bp shift	97.49	97.24	100.46	96.87	-3.85	-4.10	-0.88	-4.47	3.8%	4.0%	0.9%	4.4%
	e 1-bp shift	97.49	97.24	100.46	96.87	-3.85	-4.10	-0.88	-4.47	3.8%	4.0%	0.9%	4.4%
	e 2-bp shift	97.49	97.24	100.46	96.87	-3.85	-4.10	-0.88	-4.47	3.8%	4.0%	0.9%	4.4%
7 Key Rates	0.5-bp shift	97.84	97.65	99.78	96.37	-3.50	-3.69	-1.56	-4.97	3.5%	3.6%	1.5%	4.9%
	e 1-bp shift	97.84	97.65	99.78	96.37	-3.50	-3.69	-1.56	-4.97	3.5%	3.6%	1.5%	4.9%
	e 2-bp shift	97.84	97.65	99.78	96.37	-3.50	-3.69	-1.56	-4.97	3.5%	3.6%	1.5%	4.9%

B5 Actual Chg 117.19		Approx Chg				Error \$				Abs error %			
		Spot		Forward		Spot		Forward		Spot		Forward	
		Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum
5 Key Rates	0.5-bp shift	117.76	117.97	116.93	118.20	0.57	0.78	-0.26	1.00	0.5%	0.7%	0.2%	0.9%
	e 1-bp shift	117.76	117.97	116.93	118.20	0.57	0.78	-0.26	1.00	0.5%	0.7%	0.2%	0.9%
	e 2-bp shift	117.76	117.97	116.93	118.20	0.57	0.78	-0.26	1.00	0.5%	0.7%	0.2%	0.9%
7 Key Rates	0.5-bp shift	117.09	117.22	116.74	118.04	-0.10	0.03	-0.45	0.85	0.1%	0.0%	0.4%	0.7%
	e 1-bp shift	117.09	117.22	116.74	118.04	-0.10	0.03	-0.45	0.85	0.1%	0.0%	0.4%	0.7%
	e 2-bp shift	117.09	117.22	116.74	118.04	-0.10	0.03	-0.45	0.85	0.1%	0.0%	0.4%	0.7%

B6 Actual Chg 106.77		Approx Chg				Error \$				Abs error %			
		Spot		Forward		Spot		Forward		Spot		Forward	
		Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum
5 Key Rates	0.5-bp shift	106.03	106.03	106.03	106.03	-0.74	-0.74	-0.74	-0.74	0.7%	0.7%	0.7%	0.7%
	e 1-bp shift	106.03	106.03	106.03	106.03	-0.74	-0.74	-0.74	-0.74	0.7%	0.7%	0.7%	0.7%
	e 2-bp shift	106.03	106.03	106.03	106.03	-0.74	-0.74	-0.74	-0.74	0.7%	0.7%	0.7%	0.7%
7 Key Rates	0.5-bp shift	106.03	106.03	106.03	106.03	-0.74	-0.74	-0.74	-0.74	0.7%	0.7%	0.7%	0.7%
	e 1-bp shift	106.03	106.03	106.03	106.03	-0.74	-0.74	-0.74	-0.74	0.7%	0.7%	0.7%	0.7%
	e 2-bp shift	106.03	106.03	106.03	106.03	-0.74	-0.74	-0.74	-0.74	0.7%	0.7%	0.7%	0.7%

B7 Actual Chg 55.68		Approx Chg				Error \$				Abs error %			
		Spot		Forward		Spot		Forward		Spot		Forward	
		Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum
5 Key Rates	0.5-bp shift	55.59	55.59	55.59	55.59	-0.10	-0.10	-0.10	-0.10	0.2%	0.2%	0.2%	0.2%
	e 1-bp shift	55.59	55.59	55.59	55.59	-0.10	-0.10	-0.10	-0.10	0.2%	0.2%	0.2%	0.2%
	e 2-bp shift	55.59	55.59	55.59	55.59	-0.10	-0.09	-0.10	-0.09	0.2%	0.2%	0.2%	0.2%
7 Key Rates	0.5-bp shift	55.59	55.59	55.59	55.59	-0.10	-0.10	-0.10	-0.10	0.2%	0.2%	0.2%	0.2%
	e 1-bp shift	55.59	55.59	55.59	55.59	-0.10	-0.10	-0.10	-0.10	0.2%	0.2%	0.2%	0.2%
	e 2-bp shift	55.59	55.59	55.59	55.59	-0.10	-0.09	-0.10	-0.09	0.2%	0.2%	0.2%	0.2%

C1 Actual Chg 0.09		Approx Chg				Error \$				Abs error %			
		Spot		Forward		Spot		Forward		Spot		Forward	
		Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum
5 Key Rates	0.5-bp shift	0.10	0.10	0.09	0.09	0.01	0.01	0.00	0.00	9.9%	9.9%	0.4%	0.4%
	e 1-bp shift	0.10	0.10	0.09	0.09	0.01	0.01	0.00	0.00	9.9%	9.9%	0.4%	0.4%
	e 2-bp shift	0.10	0.10	0.09	0.09	0.01	0.01	0.00	0.00	9.9%	9.9%	0.4%	0.4%
7 Key Rates	0.5-bp shift	0.09	0.09	0.09	0.09	0.00	0.00	0.00	0.00	2.7%	2.7%	0.1%	0.1%
	e 1-bp shift	0.09	0.09	0.09	0.09	0.00	0.00	0.00	0.00	2.7%	2.7%	0.1%	0.1%
	e 2-bp shift	0.09	0.09	0.09	0.09	0.00	0.00	0.00	0.00	2.7%	2.7%	0.1%	0.1%

C2 Actual Chg 0.09		Approx Chg				Error \$				Abs error %			
		Spot		Forward		Spot		Forward		Spot		Forward	
		Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum
5 Key Rates	0.5-bp shift	0.09	0.09	0.09	0.09	0.01	0.01	0.00	0.00	9.6%	9.6%	0.2%	0.2%
	e 1-bp shift	0.09	0.09	0.09	0.09	0.01	0.01	0.00	0.00	9.6%	9.6%	0.2%	0.2%
	e 2-bp shift	0.09	0.09	0.09	0.09	0.01	0.01	0.00	0.00	9.6%	9.6%	0.2%	0.2%
7 Key Rates	0.5-bp shift	0.09	0.09	0.09	0.09	0.00	0.00	0.00	0.00	3.1%	3.1%	0.0%	0.0%
	e 1-bp shift	0.09	0.09	0.09	0.09	0.00	0.00	0.00	0.00	3.1%	3.1%	0.0%	0.0%
	e 2-bp shift	0.09	0.09	0.09	0.09	0.00	0.00	0.00	0.00	3.1%	3.1%	0.0%	0.0%

C3 Actual Chg -0.13		Approx Chg				Error \$				Abs error %			
		Spot		Forward		Spot		Forward		Spot		Forward	
		Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum
5 Key Rates	0.5-bp shift	-0.12	-0.12	-0.13	-0.13	0.01	0.01	0.00	0.00	8.4%	8.3%	0.1%	0.1%
	e 1-bp shift	-0.12	-0.12	-0.13	-0.13	0.01	0.01	0.00	0.00	8.4%	8.3%	0.1%	0.1%
	e 2-bp shift	-0.12	-0.12	-0.13	-0.13	0.01	0.01	0.00	0.00	8.4%	8.3%	0.1%	0.1%
7 Key Rates	0.5-bp shift	-0.12	-0.12	-0.13	-0.13	0.01	0.01	0.00	0.00	5.4%	5.2%	0.1%	0.1%
	e 1-bp shift	-0.12	-0.12	-0.13	-0.13	0.01	0.01	0.00	0.00	5.4%	5.2%	0.1%	0.1%
	e 2-bp shift	-0.12	-0.12	-0.13	-0.13	0.01	0.01	0.00	0.00	5.4%	5.2%	0.1%	0.1%

C4 Actual Chg -1.05		Approx Chg				Error \$				Abs error %			
		Spot		Forward		Spot		Forward		Spot		Forward	
		Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum
5 Key Rates	0.5-bp shift	-1.03	-1.03	-1.06	-1.06	0.03	0.02	0.00	0.00	2.4%	2.0%	0.2%	0.1%
	e 1-bp shift	-1.03	-1.03	-1.06	-1.06	0.03	0.02	0.00	0.00	2.4%	2.0%	0.2%	0.1%
	e 2-bp shift	-1.03	-1.03	-1.06	-1.06	0.03	0.02	0.00	0.00	2.4%	2.0%	0.2%	0.1%
7 Key Rates	0.5-bp shift	-1.03	-1.03	-1.06	-1.05	0.02	0.02	0.00	0.00	2.3%	1.9%	0.2%	0.1%
	e 1-bp shift	-1.03	-1.03	-1.06	-1.05	0.02	0.02	0.00	0.00	2.3%	1.9%	0.2%	0.1%
	e 2-bp shift	-1.03	-1.03	-1.06	-1.05	0.02	0.02	0.00	0.00	2.3%	1.9%	0.2%	0.1%

C5 Actual Chg -1.29		Approx Chg				Error \$				Abs error %			
		Spot		Forward		Spot		Forward		Spot		Forward	
		Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum
5 Key Rates	0.5-bp shift	-1.30	-1.30	-1.29	-1.29	-0.01	-0.01	0.00	0.00	0.9%	0.8%	0.0%	0.0%
	e 1-bp shift	-1.30	-1.30	-1.29	-1.29	-0.01	-0.01	0.00	0.00	0.9%	0.8%	0.0%	0.0%
	e 2-bp shift	-1.30	-1.30	-1.29	-1.29	-0.01	-0.01	0.00	0.00	0.9%	0.8%	0.0%	0.0%
7 Key Rates	0.5-bp shift	-1.30	-1.30	-1.29	-1.29	-0.01	0.00	0.00	0.00	0.5%	0.3%	0.0%	0.0%
	e 1-bp shift	-1.30	-1.30	-1.29	-1.29	-0.01	0.00	0.00	0.00	0.5%	0.3%	0.0%	0.0%
	e 2-bp shift	-1.30	-1.30	-1.29	-1.29	-0.01	0.00	0.00	0.00	0.5%	0.3%	0.0%	0.0%

C6 Actual Chg -1.15		Approx Chg				Error \$				Abs error %			
		Spot		Forward		Spot		Forward		Spot		Forward	
		Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum
5 Key Rates	0.5-bp shift	-1.15	-1.15	-1.15	-1.15	0.00	0.00	0.00	0.00	0.0%	0.0%	0.0%	0.0%
	e 1-bp shift	-1.15	-1.15	-1.15	-1.15	0.00	0.00	0.00	0.00	0.0%	0.0%	0.0%	0.0%
	e 2-bp shift	-1.15	-1.15	-1.15	-1.15	0.00	0.00	0.00	0.00	0.0%	0.0%	0.0%	0.0%
7 Key Rates	0.5-bp shift	-1.15	-1.15	-1.15	-1.15	0.00	0.00	0.00	0.00	0.0%	0.0%	0.0%	0.0%
	e 1-bp shift	-1.15	-1.15	-1.15	-1.15	0.00	0.00	0.00	0.00	0.0%	0.0%	0.0%	0.0%
	e 2-bp shift	-1.15	-1.15	-1.15	-1.15	0.00	0.00	0.00	0.00	0.0%	0.0%	0.0%	0.0%

C7 Actual Chg -0.58		Approx Chg				Error \$				Abs error %			
		Spot		Forward		Spot		Forward		Spot		Forward	
		Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum	Unscaled	Cum
5 Key Rates	0.5-bp shift	-0.58	-0.58	-0.58	-0.58	0.00	0.00	0.00	0.00	0.0%	0.0%	0.0%	0.0%
	e 1-bp shift	-0.58	-0.58	-0.58	-0.58	0.00	0.00	0.00	0.00	0.0%	0.0%	0.0%	0.0%
	e 2-bp shift	-0.58	-0.58	-0.58	-0.58	0.00	0.00	0.00	0.00	0.0%	0.0%	0.0%	0.0%
7 Key Rates	0.5-bp shift	-0.58	-0.58	-0.58	-0.58	0.00	0.00	0.00	0.00	0.0%	0.0%	0.0%	0.0%
	e 1-bp shift	-0.58	-0.58	-0.58	-0.58	0.00	0.00	0.00	0.00	0.0%	0.0%	0.0%	0.0%
	e 2-bp shift	-0.58	-0.58	-0.58	-0.58	0.00	0.00	0.00	0.00	0.0%	0.0%	0.0%	0.0%