137. Key: E

Because X and Y are independent and identically distributed, the moment generating function of $X + Y$ equals $K^2(t)$, where $K(t)$ is the moment generating function common to X and Y. Thus, $K(t) = 0.30e^{-t} + 0.40 + 0.30e^{t}$. This is the moment generating function of a discrete random variable that assumes the values -1, 0, and 1 with respective probabilities 0.30, 0.40, and 0.30. The value we seek is thus 0.70.