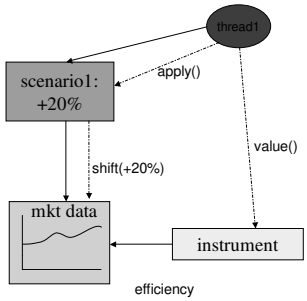
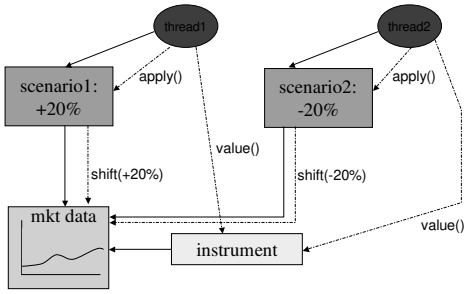
Assignment #2/3 Considerations

- Important Requirements:
  - adding new types of instruments that inherit from existing ones
  - adding new pricing function for new and existing instruments
  - 100,000's of scenarios (efficiency)
  - multi-threading
    - a likely extension
    - design should accommodate it even if you don't implement it
    - multi-thread along the scenario dimension
    - consider issue of shared read-only data

Instrument Valuation



Instrument Valuation