**Instructions for the project of the C++ class**

Each group is made of two persons of the same TD group.

The developped software can use C++ STL (Standard Template library), Boost library and other libraries allowing to interact with Excel application and files, at need. No other quant libraries or computational libraries can be used! It will end in a failure of the exam.

Before the deadline (end of Thursday the 27th December), each group must send directly the project by mail to its TD teacher or a link to a site (e.g. WeTransfer, Google Drive) from which the whole project can be downloaded.

Documentation :

Students are asked to motivate all the non-banal design choices. A DOC or, even better, a set of slides in a PPT is suggested to be delivered with the project code, for evaluation. UML diagram of classess is suggested as well (these tools can be helpful for that purpose: [VioletUML](violet.sourceforge.net), [ArgoUML](argouml.tigris.org)).

Oral presentation of project work can be asked at teacher discretion to the group, for

a) a better explanation of the design choices and

b) verification of the acquisition of the underlying knowledge and competences required for this project development.

Date and time will be agreed accordingly with group members.

Refusal of showing up for oral presentation will result in a failed exam.

The subject of the project is the creation of a pricer, as detailed in the subjects of tutorials 5 to 8. You will work on it during tutorials 5 to 9.