Simple: 1 underlying, 1 date, 2^23 iters;
Medium: 3 underlyings, 5dates, 2^20 iters;
Complex: 3 underlyings, 367 dates, 2^16 iters;
CG/Vect = coarse-grained/vectorized version;
F/D = single/double preciosion float.

SpeedUp

- CG-Float
- Vect-Float
- CG-Double
- Vect-Double

Simple: 69.52, 43.45, 23.06, 18.04
Medium: 34.38, 31.43, 9.89, 9.17
Complex: 27.39, 8.04

Contract