

So in summary our objects will communicate as follows:

- (i) The path generator asks the product what times it needs spot for, and it passes back an array.
- (ii) The accounting part of the engine asks the product what cash-flow times are possible, and it passes back an array. The engine then computes all the possible discount factors.
- (iii) The accounting part of the engine asks the product the maximum number of cash flows it can generate, and sets up a vector of that size.
- (iv) For each path, the engine gets an array of spot values from the path generator.
- (v) The array of spot values is passed into the product, which passes back the number of cash-flows, and puts their values into the vector.
- (vi) The cash-flows are discounted appropriately and summed, and the total value is passed into the statistics gatherer.
- (vii) After all the looping is done, the final results are obtained from the statistics gatherer.