

```
1: #ifndef PAYOFF_H_INCLUDED
2: #define PAYOFF_H_INCLUDED
3:
4: namespace mctr {
5:     class Payoff {
6:     public:
7:         enum OptionType {call, put};
8:         Payoff(const double strike, OptionType type);
9:         double operator()(const double spot) const;
10:    private:
11:        const double _strike;
12:        OptionType _type;
13:
14:    };
15:
16: } // namespace mctr {
17: #endif // PAYOFF_H_INCLUDED
18:
```