

```
1: #ifndef EUROPEANOPTION_H_INCLUDED
2: #define EUROPEANOPTION_H_INCLUDED
3: #include "IContract.h"
4: #include "Payoff.h"
5:
6: namespace mctr {
7:     class EuropeanOption : public IContract {
8:     public:
9:
10:         EuropeanOption(const double strike,
11:             const double maturity, const Payoff::OptionType type);
12:         ~EuropeanOption();
13:         double calculatePayoff(boost::shared_ptr<Path> path);
14:     };
15:
16: } // namespace mctr
17:
18: #endif
```