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```
#ifndef _PERFORMANCE_H
#define _PERFORMANCE_H

#include "pnl/pnl_matrix.h"
#include "
href../../../../common/math/jlparser/include/jlparser/parser_h_src.pdfjlparser/p
#include "
href../../../../common/math/mcam/src/Option_h_src.pdfOption.hpp"

namespace mcam {
class PerformanceOption : public Option
{
public:
    PerformanceOption();
    PerformanceOption(const Param &P);
    ~PerformanceOption();
    void print() const;

    double K;
    PnlVect *lambda;

    double payoff(const PnlMat *path_val, int t);
};
}
#endif
```