OptionPricingCalculator

double d1

double d2

double nD1

double nD2

double strikePrice

int equityValue

double volatility

double timeToLiquidity

double rFRate

double dividendYield

int incrementalValue

int breakpoint

double optionPrice

list optionPriceList

incrementalValue

list incrementalValueList

getND1(equityValue, velatility, time TeLiquidity, rFrate, dividendYield):return double d1,nD1 etND2(equityValue, volatility, time ToLiquidity, rFrate, dividendYield):return double d2,nD2 getOptionPrice(nD1,nD2,equityValue, volatility, time ToLiquidity, rFrate, dividendYield) return int optionPrice getIncrementalValue([optionPrice]):return list

BreakPointCaclulator

- 1. int sharsOutstanding
- 2. double issuePrice
- 3. double liquidationPreference
- 4. boolean participating
- 5. double dividend
- 6. int senority
- 7. int breakPoint
- 1. int breakPoint(sharesOutstanding, senority,issuePrice liquidationPreference): return breakpoint
- int breakPoint(sharesOutstanding, issuePricesenority,
- liquidationPreference,participating): return int breakPoint

AllocationCalculator

- 1.double allocationPercentage
- 2. int sharesOustanding
- 3. int issuePrice
- 4.double liquidationPreference
- 5. list incrementalValueList
- 6.list allocationPercentageList
- 7. list optionValueList
- 8.list sharesOutstanding

FairValue

- 1. list optionValueList
- 2. list sharesOutstandingList
- 3. int fairValue
- 4. list fairValueList

getFairValueList(optionValueList,sharesOutstanding, timeToLiquidity) return fairValueList

getAllocationPercentage(sharesOustandng) return double allocationPercentage getAllocationPercentage(sharesOustandng, int issuePrice) return double allocationPercentage getAllocationPercentage(sharesOustandng, int issuePrice) return double allocationPercentage get optionValue(list allocationPercentageList, incrementalValueList) return optionValueList