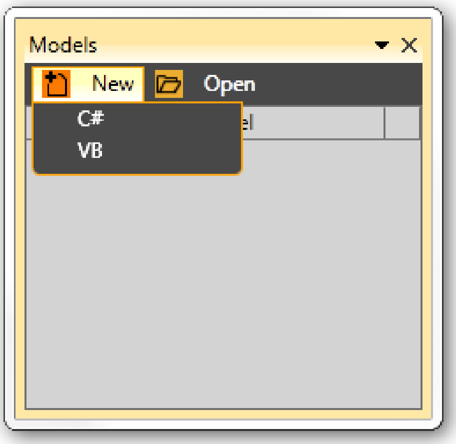
, C# Visual Basic. . , .

, , , , 1.

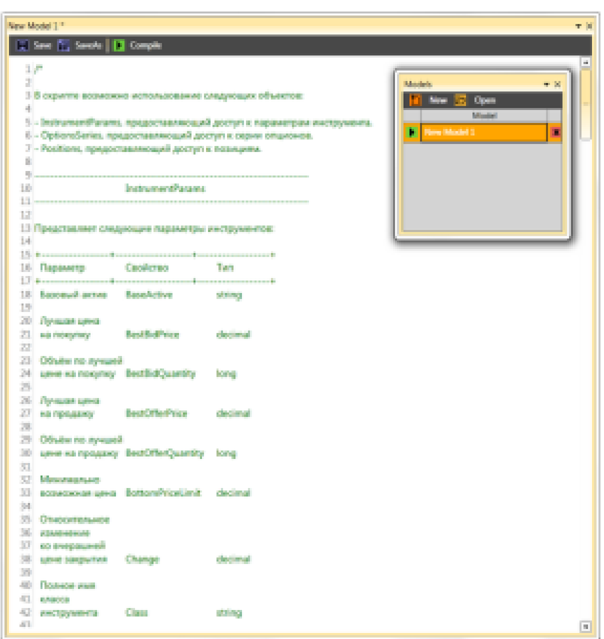
:

-
  -
    - InstrumentParamsProvider
    - InstrumentParams
    -
    - OptionsSeries
    - Positions



1 –

, **New** , : C# Visual Basic. , , , 2.



2 –

Save . *.model. **Open**. , , .

, () , . :

```
double CalcPrice(InstrumentParams ip, OptionEvaluationParams oep);

InstrumentCalculatedParams CalcPriceAndGreeks(InstrumentParams ip,
OptionEvaluationParams oep);



decimal GetVola(InstrumentParams ip);
```

:

- InstrumentParamsProvider, (InstrumentParams);
- OptionsSeries, ;
- Positions, .

InstrumentParamsProvider

(InstrumentParams).

GetInstrumentParams(Instrument instrument) . GetOptionFuturesParams(Instrument instrument) .

:

```
var optionParams = InstrumentParamsProvider.GetInstrumentParams(OptionsSeries.Calls[19000]);

var futuresParams = InstrumentParamsProvider.GetInstrumentParams(OptionsSeries.Futures);



var futuresParams = InstrumentParamsProvider.GetOptionFuturesParams(OptionsSeries.Calls[19000]);

decimal lastPrice = optionParams.LastPrice;
decimal strike = optionParams.Strike;
long bidQty = optionParams.BestBidQuantity;
```

: "params" .

InstrumentParams

1 –

	BaseActive	string
	BestBidPrice	decimal
	BestBidQuantity	long
	BestOfferPrice	decimal
	BestOfferQuantity	long
	BottomPriceLimit	decimal
	Change	decimal
	Class	string
	ClassCode	string
( )	CurrentValue	decimal

	DecimalPlaces	uint
	ExpirationDate	DateTime
	FullCode	string
	Go	decimal
	LastChangeTime	DateTime
	LastPrice	decimal
	LotSize	long
(,)	OptionType	OptionType
	PremiumStyle	OptionPremiumStyle
	PriceStep	decimal
	PriceStepPrecision	decimal
	PriceStepValue	decimal
	Settlement	decimal
	SettlingDate	DateTime
	Status	string
	Strike	decimal
	TheorPrice	decimal
	TopPriceLimit	decimal
	Type	InstrumentType
	Volty	decimal
	PrevClosePrice	decimal

2 –

OptionType	C	Call
	P	Put
OptionPremiumStyle	Margin	Margin
	Upfront	Upfront
InstrumentType	F	Futures
	O	Option

OptionsSeries

. (. 3).

3 –

	Futures	Instrument
	Expiration	DateTime
	Instruments	List<Instrument>
	Calls	Dictionary<decimal, Instrument>

	Puts	Dictionary<decimal, Instrument>

OptionsSeries., :

-

```
string classCode = OptionSeries.Futures.Code;
```

-

```
DateTime expDate = OptionSeries.Expiration;
```

-

```
Dictionary<decimal, Instrument> puts = OptionSeries.Puts;
```

Positions

.

:

```
int pos = Positions["_"]["_"]["_"]["_"];


int pos = Positions.GetPosition("_", "_", "_", "_");
```

"_" - .

:

```
int pos = Positions["_"]["_"]["_"].Calls(, "_");


int pos = Positions.GetPosition("_", "_", "_", "Call", , "_");
```

:

```
int pos = Positions["_"]["_"]["_"].Puts(, "_");


int pos = Positions.GetPosition("_", "_", "_", "Put", , "_");
```

:

```
int pos = Positions["_"]["_"]["_"]["_"];


int pos = Positions.GetPosition("_", "_", "_", "_");
```

"RTS".
"RIU1".
"RI185000BG1".
"", "201109".
.

, RTS 185000- 2011 , :

```
int pos = positions["acc"]["RTS"]["strategy1"].Calls(185000, "201107");


int pos = Positions.GetPosition("acc", "RTS", "strategy1", "Call", 185000, "201107");


int pos = Positions["acc"]["RTS"]["strategy1"]["RI185000BG1"];
```