**OptionObject from Self.Securities[option.symbol]**

2017-06-01 09:31:00 ['AskPrice', 'AskSize', 'BidPrice', 'BidSize', 'Cache', 'Close', 'ContractFilter', 'ContractMultiplier', 'ContractUnitOfTrade', 'DataFilter', 'DataNormalizationMode', 'DefaultSettlementDays', 'DefaultSettlementTime', 'EnableGreekApproximation', 'Equals', 'Exchange', 'ExerciseSettlement', 'Expiry', 'FeeModel', 'FillModel', 'Finalize', 'GetAggregateExerciseAmount', 'GetExerciseQuantity', 'GetHashCode', 'GetIntrinsicValue', 'GetLastData', 'GetPayOff', 'GetType', 'HasData', 'High', 'HoldStock', 'Holdings', 'Invested', 'IsAutoExercised', 'IsCustomData', 'IsExtendedMarketHours', 'IsFillDataForward', 'IsTradable', 'Leverage', 'LocalTime', 'Low', 'MarginModel', 'MemberwiseClone', 'Model', 'Open', 'OpenInterest', 'OptionExerciseModel', 'Overloads', 'PortfolioModel', 'Price', 'PriceModel', 'PriceVariationModel', 'QuoteCurrency', 'ReferenceEquals', 'Resolution', 'Right', 'SetDataNormalizationMode', 'SetFeeModel', 'SetFillModel', 'SetFilter', 'SetLeverage', 'SetLocalTimeKeeper', 'SetMarketPrice', 'SetRealTimePrice', 'SetSlippageModel', 'SettlementModel', 'SlippageModel', 'StrikePrice', 'Style', 'SubscriptionDataConfig', 'Subscriptions', 'SubscriptionsBag', 'Symbol', 'SymbolProperties', 'ToString', 'TransactionModel', 'Type', 'Underlying', 'VolatilityModel', 'Volume', '\_\_call\_\_', '\_\_class\_\_', '\_\_delattr\_\_', '\_\_delitem\_\_', '\_\_doc\_\_', '\_\_eq\_\_', '\_\_format\_\_', '\_\_ge\_\_', '\_\_getattribute\_\_', '\_\_getitem\_\_', '\_\_gt\_\_', '\_\_hash\_\_', '\_\_init\_\_', '\_\_iter\_\_', '\_\_le\_\_', '\_\_lt\_\_', '\_\_module\_\_', '\_\_ne\_\_', '\_\_new\_\_', '\_\_overloads\_\_', '\_\_reduce\_\_', '\_\_reduce\_ex\_\_', '\_\_repr\_\_', '\_\_setattr\_\_', '\_\_setitem\_\_', '\_\_sizeof\_\_', '\_\_str\_\_', '\_\_subclasshook\_\_', 'get\_AskPrice', 'get\_AskSize', 'get\_BidPrice', 'get\_BidSize', 'get\_Cache', 'get\_Close', 'get\_ContractFilter', 'get\_ContractMultiplier', 'get\_ContractUnitOfTrade', 'get\_DataFilter', 'get\_DataNormalizationMode', 'get\_EnableGreekApproximation', 'get\_Exchange', 'get\_ExerciseSettlement', 'get\_Expiry', 'get\_FeeModel', 'get\_FillModel', 'get\_HasData', 'get\_High', 'get\_HoldStock', 'get\_Holdings', 'get\_Invested', 'get\_IsExtendedMarketHours', 'get\_IsFillDataForward', 'get\_IsTradable', 'get\_Leverage', 'get\_LocalTime', 'get\_Low', 'get\_MarginModel', 'get\_Model', 'get\_Open', 'get\_OpenInterest', 'get\_OptionExerciseModel', 'get\_PortfolioModel', 'get\_Price', 'get\_PriceModel', 'get\_PriceVariationModel', 'get\_QuoteCurrency', 'get\_Resolution', 'get\_Right', 'get\_SettlementModel', 'get\_SlippageModel', 'get\_StrikePrice', 'get\_Style', 'get\_SubscriptionDataConfig', 'get\_Subscriptions', 'get\_Symbol', 'get\_SymbolProperties', 'get\_TransactionModel', 'get\_Type', 'get\_Underlying', 'get\_VolatilityModel', 'get\_Volume', 'set\_Cache', 'set\_ContractFilter', 'set\_ContractMultiplier', 'set\_ContractUnitOfTrade', 'set\_DataFilter', 'set\_EnableGreekApproximation', 'set\_Exchange', 'set\_ExerciseSettlement', 'set\_FeeModel', 'set\_FillModel', 'set\_Holdings', 'set\_IsTradable', 'set\_MarginModel', 'set\_Model', 'set\_OptionExerciseModel', 'set\_PortfolioModel', 'set\_PriceModel', 'set\_PriceVariationModel', 'set\_SettlementModel', 'set\_SlippageModel', 'set\_TransactionModel', 'set\_Underlying', 'set\_VolatilityModel']

**StrangleObject**

2017-06-01 09:32:00 ['\_\_add\_\_', '\_\_class\_\_', '\_\_contains\_\_', '\_\_delattr\_\_', '\_\_doc\_\_', '\_\_eq\_\_', '\_\_format\_\_', '\_\_ge\_\_', '\_\_getattribute\_\_', '\_\_getitem\_\_', '\_\_getnewargs\_\_', '\_\_getslice\_\_', '\_\_gt\_\_', '\_\_hash\_\_', '\_\_init\_\_', '\_\_iter\_\_', '\_\_le\_\_', '\_\_len\_\_', '\_\_lt\_\_', '\_\_mul\_\_', '\_\_ne\_\_', '\_\_new\_\_', '\_\_reduce\_\_', '\_\_reduce\_ex\_\_', '\_\_repr\_\_', '\_\_rmul\_\_', '\_\_setattr\_\_', '\_\_sizeof\_\_', '\_\_str\_\_', '\_\_subclasshook\_\_', 'count', 'index']