FT/ftwin/FTDEVELOPER/STSHELL on my machine.  FT acts like a 1980s program because it is a 1980s Visual Basic program.  That being said, the data are good, the customer service is excellent and the price is reasonable.

Paul Charbonnet, who founded the firm, usually answers technical service calls if you wanted to talk to him.

Giving your programming skills, it should be easy to adopt my routine to C or C++.  The dll does not care.  Be sure to distinguish FTShell3 from FTshell3; as I recall, the documentation uses them interchangeably.

I am using their .dll.  Not only is it faster than the approach you are using but there is more precision.  There are about twenty items available but I am using only accessing dividend adjusted prices and market dates.  The documentation, what there is of it, is under the developer tab.  My C# implementation when I want a .csv file follows.

P