28/12/2017 CSTOOLS

Chat Transcript Between IB(Siteng J) and gudny678(U876387)

Started at: Thu, 28 Dec 2017 19:51:54 GMT

ChatSys: This chat is associated with ticket #570554. Please record this number for use in future inquiries. You are currently in room 'Technical Assistance'.

Siteng J: Hello, this is 'Siteng J'. How may I help you?

gudny678: Hi, I have been downloading Futures historical data using API. Somehow I found that I could download only the active contracts but not expired contracts. Have I done anything wrong? Just would like to confirm that expired futures data are not available?

Siteng J: What API programming language are you using?

gudny678: Matlab via Java

Siteng J: Hmm ok

gudny678: well, it is using Java API

Siteng J: I am not sure how this works on Matlab though. But if you refer to the Java API, in the Contract class, there is an attribute 'includeExpired'

You basically just need to set it to be 'TRUE'

But I am not sure if Matlab has the same contract structure

gudny678: let me have a try, one moment

reqHistoricalData(1000002,FuturesContract,'20171230 16:00:00','1 Y','1 day','TRADES',0,1,[]);

so I should set which one to be 0 or 1?

Siteng J: It is in the FuturesContract definition

gudny678: one moment

brilliant

I got it worked. Thank you so much, took me 2 hours to figure it out

1000002 20171016 12:00:00 2555.50 2558.00 2551.25 2556.63 444 209

It works!!!

Siteng J: Ok great

gudny678: Thank you, have a great new year, chef!

Siteng J: You are welcome, have a nice day

gudny678: bye

ChatSys: This chat is being terminated on customer request.

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