

How to Create a Historical or Intraday Continuous Futures Chart for Services that Do Not Have Continuous Symbols

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Automatically Creating Continuous Futures Contract Charts (*Recommended Method*)

The standard method to create a [Continuous Futures Contract](#) chart is to use the [Continuous Futures Contract](#) feature.

The other methods documented on this page should not be used and are only provided when you need to do something specialized which is not supported by the Continuous Futures Contract feature. In 99.9 percent of the cases you need to use the [Continuous Futures Contract](#) feature method.

Intraday Charts: Combining Contracts by Renaming a File and Downloading Data

1. Select **File >> Data/Trade Service Settings**. Set the **Maximum Historical Intraday Days to Download** setting to a large number such as 180 or higher to ensure you download all the data you require. Press **OK**.
2. Select **File >> New/Open Intraday Chart** on the menu. In the Filename box, type the first futures contract symbol you want to include in your futures continuous chart (for example ESZ7). Press **Open**. You should be connected to the data feed to receive the data. If not, select **File >> Connect to Data Feed**.
3. If the chart data file already existed, then you may want to re-download all the data to be certain you have all data that is available. To do this, select **Edit >> Delete All Data And Download**. You will need to do this after the download for the symbol finishes. Keep in mind if the server does not have the data, then whatever data was in the file already, will be lost. So you may want to make a copy of the file first.
4. When the chart is finished downloading, disconnect from the Data feed by selecting **File >> Disconnect** on the menu.
5. Scroll the chart to the Date-Time where the rollover to the next contract occurred. If the chart already ends at the approximate point where the rollover occurred, then there is

- no need to follow the next two steps and you can skip to step number 8.
6. Right click on the price bar with the Date-Time where the rollover occurred and select **Edit/Download Data - Intraday Chart**.
 7. Press the **Delete and Download Data From Current Position To End** button to delete all data from this point.
 8. Select **File >> New/Open Intraday Chart** on the menu. Rename the prior futures symbol to the next contract. For example, ESZ7 will become ESH8. If you already have an ESH8 you will first need to delete it or rename it. Press the **Cancel** button when done.
 9. Select **Chart >> Chart Settings** and change the symbol to the next contract month symbol. This would be the symbol that you renamed the file to in the step above. In this example that was the **ESH8**.
 10. Connect to the Data Feed by selecting **File >> Connect To Data Feed**. The data for the next contract month that you set your chart to, will be downloaded.
 11. If you wish to adjust the prior contract historical data to match the price of the next contract at the time of the rollover, then you will need to use the [Adjust Data](#) feature.
 12. Repeat by going back to step number 4 as necessary to include more contracts until you reach the current contract.

Historical Charts: Combining Contracts By Cutting and Pasting Text Data into One File

This is a more advanced procedure. It is not difficult, but it does require competency with understanding the data that you are working with and knowing how to cut and paste text data between files. So it is not for someone who has very limited computer skills. This section is meant for Historical Daily charts and not Intraday charts.

1. Open the Historical charts for all of the futures contracts that wish to combine into one. This can be done with **File >> Find Symbol**.
2. Go to the chart of most recent or current contract and select **Edit >> Edit Data - Historical Chart** on the Sierra Chart menu. The data file will open in a text editor. Remove from the beginning of that file all of the lines of data for dates where the contract was not the actively traded contract. Save the file.
3. Go to the chart for the earliest/oldest futures contract and select **Edit >> Edit Data - Historical Chart** on the menu. The file will open in a text editor. Select the data lines for the range of dates when the contract was the most actively traded contract. Select **Edit >> Copy** on the text editor menu to copy the data. Paste it into the beginning of the text file for the most recent contract. This is the data file you opened for editing in the previous step.
4. Go to the chart for next futures contract and select **Edit >> Edit Data - Historical Chart** on the menu. The file will open in a text editor. Select the data lines for the range of dates when the contract was the most actively traded contract. Select **Edit >> Copy** on the text editor menu to copy the data. Paste it in the appropriate location into the text file for the most recent contract. Paste it after the data for the prior contract in that file. Be certain there are no overlapping dates. If there are, you will need to delete those for the appropriate contract month. Repeat this step

for every contract month you want to include.

5. When you are done, save the data file for the most recent futures contract. And close the text editor window for that file. The chart will automatically reload. The chart for most recent contract will now contain multiple prior futures contracts, so that you have a continuous futures contract historical Daily chart.
6. If you wish to adjust the prior contract historical data to match the price of the next contract at the time of the rollover, then you will need to use the [Adjust Data](#) feature.

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