



This page is obsolete and no longer maintained. Please head to the [support page](#) and browse the support articles for information regarding Tick Data Suite v2.

If you're reading this guide, I will assume you already downloaded your tick data either from one of the free sources mentioned on the [Downloading free tick data](#) page

Note: please refer to the [old version of the guide](#) if you're using MT4 build 509 or older.

## Converting the data

To put it simply, Metatrader 4 does not know how to directly read a CSV file containing tick data and thus it cannot use it in your backtests. However, what it can read is the FXT format I mentioned. To this end, I wrote a few scripts but later decided to make it less complicated and merged them into a single script that should be able to convert data from CSV to FXT. In order to use of the HST files when calculating the indicators so in order to have accurate tick data backtesting, you must also have HST files that match your FXT file.

So, what you need to convert is the CSV2FXT binaries that can be found in the [tick data downloads section](#). It's important to note that for the newer MT4 builds you will need the modified script. It's a good idea to get the latest script even if you already have a compatible version.

Here's a short guide on how to convert the tick data to an FXT file and a series of HST files:

1. If you haven't done so already, you have to head to the [tick data downloads section](#) and download the CSV2FXT binaries archive.
2. Copy the files from the zip archive to your MT4 data folder. To find out what is your data folder, open MT4, head to File and click Open Data Folder, which will open a file explorer window showing the path (e.g. [username]\AppData\Roaming\MetaQuotes\Terminal\[32\_character\_hex\_string]\). There's a directory structure inside, make sure the files land in the proper places (CsvReader.dll must be in `MQL4\Libraries`). Note that if you are using the /portable switch, your data folder will be the same as the MT4 installation folder.
3. Move the tick data file (the CSV file) to `MQL4\Files` in the same MT4 data folder.
4. Open a chart for the pair that you have data for (if you have an EURUSD.csv file, you MUST open an EURUSD chart).

5. Select the timeframe that you wish to generate the FXT for. For instance, if you want to backtest on M1, then select M1 as the chart timeframe. Please note that the FXT will generate a new FXT if you want to backtest on another timeframe.
6. Ensure that your terminal is connected to the broker (look in the lower right corner, if it says “not connected” you need to fix that before proceeding).
7. Make sure that DLL calls are allowed. If you don’t know how to do that, you have to open the Tools menu, select Options, select Expert Advisors and ensure that *Allow DLL calls* is checked.
8. Double click the CSV2FXT script in the navigation panel (it’s in the *scripts* section).
9. Configure the parameters in the window that pops up.

- `CSV2FXT version` – this is a parameter that is only meant to give you a quick indication of what version you have installed. Changing it has no effect.
- `CSV filename` – you can leave this blank if the file is named just like the symbol and has a CSV extension (e.g. EURUSD.csv); otherwise, just type the file name.
- `Create HST files` – this setting must be true in order to create the HST files that you need for your backtest. You can set it to false if you already generated HST files. You must create new HST files every time you change the GMT or DST.

Note: Enabling this setting will create HST files for the whole time span of your tick data file regardless of the time range selected.

- `Spread` – the fixed spread of your resulting FXT file, expressed in pips (2.3 will result in a 2.3 pips spread). Leaving it set to the default of 0.0 will make the commission zero during the weekends.

If you intend to use real spread (the variable spread in your CSV), you can leave this parameter set to 0.0.

Note: starting from MT4 builds 8xx, the Spread field in the MT4 backtesting pane overrides the spread configured for the FXT unless the FXT is using real spread.

- `Start date` and `End date` – these fields control the time span of the FXT file. You can leave these fields set to their default values (1907.01.01), in which case the FXT will use the whole tick data file.
- `Use real (variable) spread` – as its name suggests, enabling this parameter will make your resulting FXT use the real (variable) spread from your CSV file. The Tick Data Suite will autodetect whether your FXT is using real spread or not so there’s nothing to worry about if you’re using that.

Note: this parameter makes MT4 disregard the spread configured in the MT4 backtesting UI and use the spread stored in the CSV file in the form of different ask/bid prices.

- `Spread padding` – if using real spread, you can pad it by a given number of pips – if you want to pad it by 0.8 pips, just specify 0.8 here.
- `Minimum spread` – if any spread is encountered that is lower than the value specified for this parameter, it will be adjusted to this value. This is only applied if using real spread.
- `Commission in pips` – if you want your FXT to have a commission, you can configure the desired value here. The figure is round-trip and it is expressed in pips.

Note: Metaquotes has broken this feature starting from MT4 builds 845 and above. If you need pips commission, I recommend using MT4 build 842 or earlier; all other builds will disregard the commission amount.

- `Commission in account currency` – as an alternative to having the commission in pips, you can also set the commission in money. The value is expressed in the account currency and is round-trip. This parameter is disregarded if `Commission in pips` is set.
- `Leverage` – changes the leverage of your FXT.
- `FXT GMT offset` – if you want your FXT to have a GMT offset other than 0, specify it here.

- `FXT DST setting` – the DST setting of your resulting FXT – simply select the DST setting that you would like the file to have. Note that the US DST setting is not supported.
- `CSV GMT offset` – the GMT offset of the data in your CSV file. The conversion script is able to autodetect the formats of several free tick data providers and about the script not being able to identify your tick data source, you can set the CSV GMT offset here manually.
- `CSV DST setting` – the DST setting of your CSV. Should be safe to leave it to “autodetect”. Otherwise, use the same guidelines as for the *FXT DST setting*.
- `Time shift` – Enabling this parameter will shift all the generated data 28 years in the past. This is intended for use with EAs that are suspect of having hardcoded dates to the days of the week and leap years. This is not a foolproof method and some EAs may have legitimate reasons to yield different results when backtested.
- `Price multiplication factor` – All the prices will be multiplied by this value. It’s typically safe to leave this parameter set to 1.0 – don’t change that unless you know what you’re doing. If you have a normal price (for instance 12.3456) they will have a value multiplied by a certain value (for example 1234.56); in these cases you have to figure out the multiplier.
- `Create M1 FXT`, `Create M5 FXT`, `Create M15 FXT`, `Create M30 FXT`, `Create H1 FXT`, `Create H4 FXT`, `Create D1 FXT`, `Create All FXT` – These parameters allow you to create FXT files for different timeframes. By default, the script will create the FXT for the timeframe of the chart you are running it on, no matter if the parameter for that specific timeframe is enabled.

10. Click “Ok”. Once you do that, the data generation process will start and it will typically take half an hour to several hours, depending on the data range and volume, when the processing is finished, you will get an alert. During the conversion, some data is being printed in the experts log and if you have any problems with the script, you can check the log.

Once you’re done with all the steps above and the script finishes processing, you will be asked whether you want the script to move the files to their proper locations. If you choose Yes, the script will move the files to the `history` folder (if you have a [tick data in your backtests](#)). If you choose No, you will have an FXT file and a bunch of HST files in your `MQL4\Files` folder and before actually using them you need to move them to the `history` folder.

1. Exit the Metatrader 4 terminal.
2. Move all .HST files from `MQL4\Files` to `history\[your_server_name]\`.

Pay very close attention if you have multiple server directories in your `history` folder – you will have to move them into the one that’s correct for active account.

3. Move the generated FXT file from `MQL4\Files` to `tester\history`.

At this point, you’re done with the conversion and setup! You’re now ready to proceed to backtesting, but please note that it’s not as easy as clicking *Start* in the backtesting section.

If you run into any problems, please head to the [FAQ & Troubleshooting](#) page.

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