

What is the Historical Data?

All the bars/candlesticks that are available before the current price. We have four values in each bar:

- Open
- High
- Low
- Close

When we generate new strategies or backtest existing Expert Advisors, we use this information from the bars. And it is recommendable to use the data from your broker.

It is a common mistake to download the Historical data from the History Center in MetaTrader:

History Center: EURUSD, M1

Database: 1304089 records

Time	Open	High	Low	Close	Volume
2019.12.11 22:10	1.11310	1.11311	1.11310	1.11311	2
2019.12.11 22:09	1.11311	1.11311	1.11311	1.11311	3
				1.11311	11
				1.11310	6
				1.11310	4
				1.11310	2
				1.11313	6
				1.11313	16
				1.11290	12
				1.11294	33
				1.11300	21
				1.11303	25
				1.11301	19
2019.12.11 21:55	1.11289	1.11292	1.11287	1.11292	23
2019.12.11 21:54	1.11291	1.11291	1.11287	1.11290	15
2019.12.11 21:53	1.11288	1.11290	1.11286	1.11290	10
2019.12.11 21:52	1.11287	1.11289	1.11285	1.11288	17

Download Warning

You are going to download data from the "MetaQuotes Software Corp." history center, but your account is opened on the "JFD Group Ltd" trade server.

Please do not forget that the downloaded history data can differ from the data stored on the trade server. This is why these data cannot be used in disputes over historical prices with "JFD Group Ltd". If you still want to continue, press OK.

OK Cancel

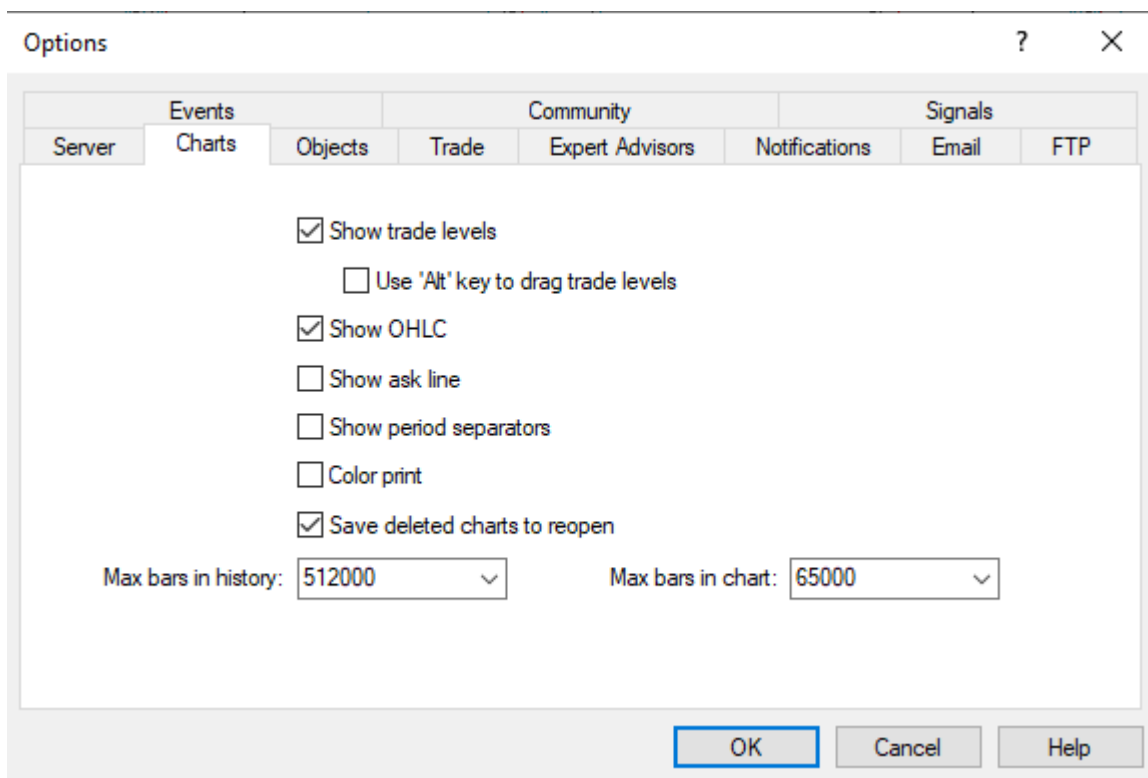
Getting the maximum number of bars

Before exporting the Historical data from your broker, open the desired asset, and press the **Home key** on your keyboard. Hold it until the chart stops moving.

This will force MetaTrader to load the maximum number of bars available.

**Tip: If you install the platform for the first time, you will meet the 65k limitation for the bars.*

Go to **Tools – Options – Charts:**



Change the **Max bars in history** & **Max bars in chart** to 999999999999, and press OK.

Press the Home key one more time to load the bars beyond that 65k.

If you repeat that process every month, for example, you will need to go quickly over the assets and the time frames you trade, and press the Home key to load the most recent Historical data.

How to export the Historical data?

In this lecture, you will find the scripts to export Historical data:

- EA Studio Data Export MT4
- EA Studio Data Export MT5

The script will allow you to export the Historical data from your broker.

You will need to download the script from this lecture if you want to generate strategies by yourself or if you want to backtest Expert Advisors.

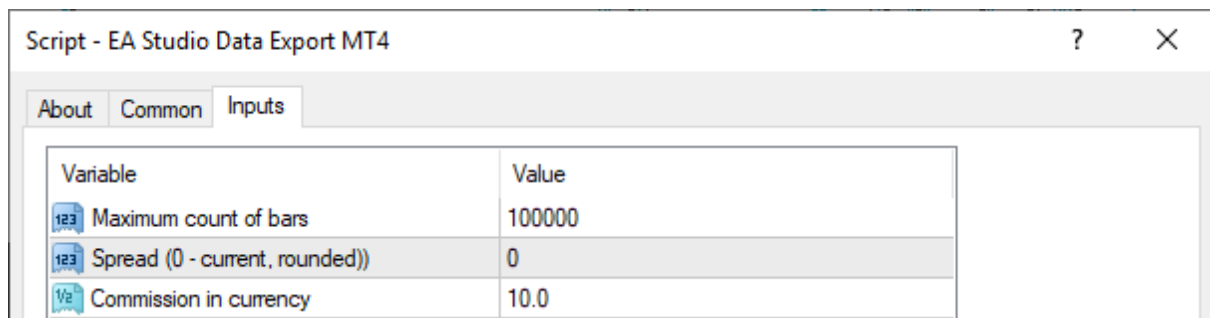
Download it for MT4 or MT5 (depends which platform you use).

Go to **File** -> **Open Data Folder** -> **MQL4** -> **Scripts**

Paste the downloaded script in and close the folder.

After that, go to the navigator and Right-click on Scripts. Click on **Refresh**. This will compile the Script.

After that, drag the script over the chart, and you will see a small menu:



You can select many Maximum count of bars to export, the spread value for the asset, and the commission from the broker. The commission is for 1 trading lot.

For the spread, if you leave it to Zero, it will automatically round the value on the first higher rounded number.

For example, if your spread is 7 points, and you leave it to Zero, the script will export the Historical data with spread=10 points (1 pip).

The exported files are available in the following location:

File -> Open Data Folder -> MQL4 -> Files

Petko & Forex Academy team,