



MT4 Data Integrity Checker

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1. Introduction

1.1 Overview

This document describes the Data Integrity Checker EA which examines the historic data in MT4, looking for issues such as gaps and price spikes.

1.2 Licence

Unless otherwise specified in writing by MT4i.com, this software is licensed for personal use only. You are not allowed to distribute it to other people, regardless of whether or not money is changing hands.

The software is provided entirely at the user's risk, and you should check it thoroughly before deploying it on computers trading live money. MT4i.com accepts no responsibility whatsoever for any loss of any kind caused by installation or use of the software.



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2. Installing and running the software

2.1 Installing the Data Integrity Checker

You install the EA in the usual way – i.e. simply by copying the .ex4 file into the experts directory of a MetaTrader 4 installation. If MT4 is already running then you will need to restart it to make the list of Expert Advisors in the Navigator pane update.

2.2 The “Allow DLL imports” setting

In order to use the EA you need to turn on the “Allow DLL imports” setting in MT4’s Tools/Options/Expert Advisors. You should also turn off “Confirm DLL function calls” if it is turned on.

2.3 Running a test

You carry out a test of the historic data in MT4 simply by running a strategy test of the EA. In other words:

- Open the MT4 Strategy Tester.
- Choose the Data Integrity Checker from the list of EAs.
- Choose the time period you want to test.
- Click on Start.

The EA has only one parameter which you can change: IgnoreHolesOfUptoMinutes. This determines how long a gap in the data is allowed to be before the EA flags it up as a potential problem.

When the strategy test has finished, the EA will display a textual report on screen (by opening a copy of Notepad). An example report is included in the installation package for the EA.