

MT4 Export Script - DEMO

30 April 2019 23:58

1. We need an MT4 EA / Script to extract data from 1 or more indicators to csv files
 - a. Sample code as per Extract_Indicator_Data_ddmmyyyy_nopopup_3.3.mq4
 - b. Please use this as inspiration - and feel free to change any / all of it
 - c. Pairs are to be listed in a single variable separated by comma (eurusd,eurchf,...)
the script would extract data for all the pairs listed, and output to csv file per pair
 - d. Output Filename is defined as a variable in EA script properties - and then a suffix of each pair is appended (see image3)
 - e. All indicators extracted data must be stored in one csv file separated by different columns (per pair)

2. EA / Script properties
 - a. Input indicator1 name in text - exact filename
 - b. Define buffer 0-8 that match indicator1 as seen in Data Window (as per image)
 - c. Input indicator2 name in text - exact filename
 - d. Define buffer 0-8 that match indicator2 (new feature not currently in sample code)
 - e.
 - f. Input indicator8 name in text - exact filename
 - g. Define buffer 0-8 that match indicator8 (new feature not currently in sample code)
 - h. Define Begin date for data extraction
 - i. Define End date for data extraction
 - j. ATR (14)
 - k. TP is variable (ie 1 that would mean 1xATR for that pair)
 - l. SL is a variable (ie 1.5 that would mean 1.5xATR for that pair)

3. Structure of output files
 - a. Please include the following as default column names as default

| | | | | | | | | | |
|------|------|------|------|-----|-------|--------|---------|------------|--------------|
| Date | Time | Open | High | Low | Close | Volume | ATR(14) | TP (1xATR) | SL (1.5xATR) |
|------|------|------|------|-----|-------|--------|---------|------------|--------------|

 - b. The following columns are included in the output file
 - i. BUY or SELL as price point for each indicator as in **image4**
 - ii. EA needs to generate WIN and LOSS for each indicator is to be calculated by the following formula
 - iii. BUY
 - 1) WIN = Close + TP (ATR x1)
 - 2) LOSS = Close - SL (ATR x1.5)
 - iv. SELL
 - 1) WIN = Close - TP (ATR x1)
 - 2) LOSS = Close + SL (ATR x1.5)

 - c. For each indicator a combination of buffers result into a BUY or SELL signal at a certain price point.
EA should only record the price point in the respective BUY or SELL column

4. Bugfix
 - a. There is a bug in the current version where some additional data is recorded in the csv
(see Buy Sell columns in image5 coloured in brown) please make sure this is fixed in the new version

Image1



Image2

Data Window

| | |
|---------------|------------|
| EURGBP, Daily | |
| Date | 2019.03.11 |
| Open | 0.86493 |
| High | 0.86756 |
| Low | 0.84744 |
| Close | 0.84998 |
| Volume | 84367 |
| NLMA | 0.85862 |
| Up | |
| Dn | 0.85862 |
| CCI (50) | |
| Value 2 | |
| bykovtren... | 0.8676 |
| Value 2 | 0.0000 |

Script - Extract_Indicator_Data_ddmmyyyy_nopopup_3.3

| Variable | Value |
|----------------------------------|--|
| indicator_name | ATR |
| Indicator_buffer_with_no_name_is | excluded |
| indicator_buffer_0 | |
| indicator_buffer_1 | |
| indicator_buffer_2 | |
| indicator_buffer_3 | |
| indicator_buffer_4 | |
| indicator_buffer_5 | |
| indicator_buffer_6 | |
| indicator_buffer_7 | |
| Default_for_Begin_means | extract from beginning of indicator buffer |
| Begin | 2019.05.03 00:00 |
| Default_for_End_means | extract to end of buffer (current bar) |
| End | 2019.05.03 00:00 |

quity: 0.00 Free margin: 0.00

Load Save OK Cancel R

Image3

- EMA Crossover Signal_AUDCAD_1440.csv
- EMA Crossover Signal_AUDCHF_1440.csv
- EMA Crossover Signal_AUDJPY_1440.csv
- EMA Crossover Signal_AUDNZD_1440.csv
- EMA Crossover Signal_AUDUSD_1440.csv
- EMA Crossover Signal_CADCHF_1440.csv
- EMA Crossover Signal_CADJPY_1440.csv
- EMA Crossover Signal_CHFJPY_1440.csv
- EMA Crossover Signal_EURAUD_1440.csv
- EMA Crossover Signal_EURCAD_1440.csv
- EMA Crossover Signal_EURCHF_1440.csv
- EMA Crossover Signal_EURGBP_1440.csv
- EMA Crossover Signal_EURJPY_1440.csv
- EMA Crossover Signal_EURNZD_1440.csv
- EMA Crossover Signal_EURUSD_1440.csv
- EMA Crossover Signal_GBPAUD_1440.csv

- EMA Crossover Signal_EURUSD_1440.csv
- EMA Crossover Signal_EURUSD_1440.csv
- EMA Crossover Signal_GBPAUD_1440.csv
- EMA Crossover Signal_GBPCAD_1440.csv
- EMA Crossover Signal_GBPCHE_1440.csv
- EMA Crossover Signal_GBPIPY_1440.csv

Image4

| | A | B | C | D | E | F | G | H | I | J | K | L | M | N | O | P | Q | R | S | T | U | V |
|----|------------|-------|---------|---------|---------|---------|--------|-----|------------|--------------|---------|----------|---------|----------|---------|----------|---------|----------|--------------|---------------|--------------|---------------|
| 1 | Date | Time | Open | High | Low | Close | Volume | ATR | TP (1xATR) | SL (1.5xATR) | EMA BUY | EMA SELL | EMA WIN | EMA LOSS | CCI BUY | CCI SELL | CCI WIN | CCI LOSS | nonlagma BUY | nonlagma SELL | nonlagma WIN | nonlagma LOSS |
| 2 | 02/01/2017 | 00:00 | 1.41281 | 1.41425 | 1.40271 | 1.40529 | 63987 | | | | | | | | | | | | | | | |
| 3 | 03/01/2017 | 00:00 | 1.40535 | 1.40766 | 1.38965 | 1.39794 | 109819 | | | | 1.41423 | 1 | | | | 1.41423 | 1 | | | | | |
| 4 | 04/01/2017 | 00:00 | 1.39803 | 1.40024 | 1.38762 | 1.39564 | 108416 | | | | | | | | | | | | | | 1.38762 | 1 |
| 5 | 05/01/2017 | 00:00 | 1.39561 | 1.40394 | 1.39489 | 1.40263 | 133546 | | | | | | | | | | | | | | | |
| 6 | 06/01/2017 | 00:00 | 1.40264 | 1.40524 | 1.39141 | 1.39421 | 104104 | | | | | | | | | | | | | | | |
| 7 | 08/01/2017 | 00:00 | 1.39364 | 1.39569 | 1.39352 | 1.39393 | 8501 | | | | | | | | | | | | | | | |
| 8 | 09/01/2017 | 00:00 | 1.39393 | 1.39949 | 1.39294 | 1.39875 | 215400 | | | | | | | | | | | | | | | |
| 9 | 10/01/2017 | 00:00 | 1.39867 | 1.40326 | 1.39398 | 1.39749 | 231612 | | | | | | | | | | | | | | | |
| 10 | 11/01/2017 | 00:00 | 1.39736 | 1.39878 | 1.38528 | 1.39438 | 250975 | | | | | | | | | | | | | | | |
| 11 | 12/01/2017 | 00:00 | 1.39436 | 1.40174 | 1.38577 | 1.39603 | 263731 | | | | | | | | | | | | | | | |
| 12 | 13/01/2017 | 00:00 | 1.39581 | 1.40098 | 1.39347 | 1.39542 | 225392 | | | | | | | | | | | | | | | |
| 13 | 15/01/2017 | 00:00 | 1.39192 | 1.39643 | 1.39087 | 1.39489 | 13755 | | | | | | | | | | | | | | | |
| 14 | 16/01/2017 | 00:00 | 1.39489 | 1.39825 | 1.39027 | 1.39673 | 211788 | | | | | | | | | | | | | | | |
| 15 | 17/01/2017 | 00:00 | 1.39671 | 1.39916 | 1.39137 | 1.39708 | 262570 | | | | | | | | | | | | | | | |
| 16 | 18/01/2017 | 00:00 | 1.39703 | 1.41402 | 1.39524 | 1.40949 | 253245 | | | | 1.39049 | | 1 | 1.39049 | | | | 1 | 1.39049 | | | 1 |
| 17 | 19/01/2017 | 00:00 | 1.40944 | 1.42072 | 1.40703 | 1.41977 | 257206 | | | | | | | | | | | | | | | |
| 18 | 20/01/2017 | 00:00 | 1.41977 | 1.42711 | 1.41862 | 1.42442 | 244648 | | | | | | | | | | | | | | | |
| 19 | 22/01/2017 | 00:00 | 1.42567 | 1.42683 | 1.42406 | 1.42495 | 13721 | | | | | | | | | | | | | | | |
| 20 | 23/01/2017 | 00:00 | 1.4251 | 1.4306 | 1.42259 | 1.42406 | 248533 | | | | | | | | | | | | | | | |
| 21 | 24/01/2017 | 00:00 | 1.424 | 1.42849 | 1.40954 | 1.41115 | 243121 | | | | | | | | | | | | | | | |
| 22 | 25/01/2017 | 00:00 | 1.41111 | 1.41268 | 1.40156 | 1.40495 | 239528 | | | | | | | | | | | | | | | |
| 23 | 26/01/2017 | 00:00 | 1.405 | 1.40744 | 1.39634 | 1.39827 | 237270 | | | | 1.41287 | | | | 1.41287 | | | | | | | |
| 24 | 27/01/2017 | 00:00 | 1.39824 | 1.40683 | 1.39791 | 1.4067 | 209133 | | | | | | | | | | | | | | | |
| 25 | 29/01/2017 | 00:00 | 1.40673 | 1.40945 | 1.40483 | 1.40687 | 5131 | | | | | | | | | | | | | | | |
| 26 | 30/01/2017 | 00:00 | 1.40687 | 1.40992 | 1.396 | 1.40284 | 114787 | | | | | | | | | | | | | | | |
| 27 | 31/01/2017 | 00:00 | 1.40285 | 1.40954 | 1.3981 | 1.40813 | 134074 | | | | | | | | | | | | | | | |

Image5

| | A | B | C | D | E | F | G | H | I |
|----|------------|-------|---------|---------|---------|---------|--------|------------|------------|
| 1 | Date | Time | Open | High | Low | Close | Volume | EMA BUY | EMA SELL |
| 2 | 02/01/2017 | 00:00 | 1.41281 | 1.41425 | 1.40271 | 1.40529 | 63987 | 2147483648 | 2147483648 |
| 3 | 03/01/2017 | 00:00 | 1.40535 | 1.40766 | 1.38965 | 1.39794 | 109819 | 2147483648 | 1.41423 |
| 4 | 04/01/2017 | 00:00 | 1.39803 | 1.40024 | 1.38762 | 1.39564 | 108416 | 2147483648 | 2147483648 |
| 5 | 05/01/2017 | 00:00 | 1.39561 | 1.40394 | 1.39489 | 1.40263 | 133546 | 2147483648 | 2147483648 |
| 6 | 06/01/2017 | 00:00 | 1.40264 | 1.40524 | 1.39141 | 1.39421 | 104104 | 2147483648 | 2147483648 |
| 7 | 08/01/2017 | 00:00 | 1.39364 | 1.39569 | 1.39352 | 1.39393 | 8501 | 2147483648 | 2147483648 |
| 8 | 09/01/2017 | 00:00 | 1.39393 | 1.39949 | 1.39294 | 1.39875 | 215400 | 2147483648 | 2147483648 |
| 9 | 10/01/2017 | 00:00 | 1.39867 | 1.40326 | 1.39398 | 1.39749 | 231612 | 2147483648 | 2147483648 |
| 10 | 11/01/2017 | 00:00 | 1.39736 | 1.39878 | 1.38528 | 1.39438 | 250975 | 2147483648 | 2147483648 |
| 11 | 12/01/2017 | 00:00 | 1.39436 | 1.40174 | 1.38577 | 1.39603 | 263731 | 2147483648 | 2147483648 |
| 12 | 13/01/2017 | 00:00 | 1.39581 | 1.40098 | 1.39347 | 1.39542 | 225392 | 2147483648 | 2147483648 |
| 13 | 15/01/2017 | 00:00 | 1.39192 | 1.39643 | 1.39087 | 1.39489 | 13755 | 2147483648 | 2147483648 |
| 14 | 16/01/2017 | 00:00 | 1.39489 | 1.39825 | 1.39027 | 1.39673 | 211788 | 2147483648 | 2147483648 |
| 15 | 17/01/2017 | 00:00 | 1.39671 | 1.39916 | 1.39137 | 1.39708 | 262570 | 2147483648 | 2147483648 |
| 16 | 18/01/2017 | 00:00 | 1.39703 | 1.41402 | 1.39524 | 1.40949 | 253245 | 1.39049 | 2147483648 |
| 17 | 19/01/2017 | 00:00 | 1.40944 | 1.42072 | 1.40703 | 1.41977 | 257206 | 2147483648 | 2147483648 |
| 18 | 20/01/2017 | 00:00 | 1.41977 | 1.42711 | 1.41862 | 1.42442 | 244648 | 2147483648 | 2147483648 |
| 19 | 22/01/2017 | 00:00 | 1.42567 | 1.42683 | 1.42406 | 1.42495 | 13721 | 2147483648 | 2147483648 |
| 20 | 23/01/2017 | 00:00 | 1.4251 | 1.4306 | 1.42259 | 1.42406 | 248533 | 2147483648 | 2147483648 |
| 21 | 24/01/2017 | 00:00 | 1.424 | 1.42849 | 1.40954 | 1.41115 | 243121 | 2147483648 | 2147483648 |
| 22 | 25/01/2017 | 00:00 | 1.41111 | 1.41268 | 1.40156 | 1.40495 | 239528 | 2147483648 | 2147483648 |
| 23 | 26/01/2017 | 00:00 | 1.405 | 1.40744 | 1.39634 | 1.39827 | 237270 | 2147483648 | 1.41287 |
| 24 | 27/01/2017 | 00:00 | 1.39824 | 1.40683 | 1.39791 | 1.4067 | 209133 | 2147483648 | 2147483648 |

Image6

| | A | B | C | D | E |
|----|----------------------|------|--------|-------------|----------------|
| 1 | Name of Indicator | Wins | Losses | Percent Win | Currency Pairs |
| 2 | EMA Crossover Signal | 34 | 13 | 72.34% | AUDCAD |
| 3 | EMA Crossover Signal | 34 | 13 | 72.34% | AUDCHF |
| 4 | EMA Crossover Signal | 34 | 13 | 72.34% | AUDJPY |
| 5 | EMA Crossover Signal | 31 | 13 | 70.45% | AUDNZD |
| 6 | EMA Crossover Signal | | | | AUDUSD |
| 7 | EMA Crossover Signal | | | | CADCHF |
| 8 | EMA Crossover Signal | | | | CADJPY |
| 9 | EMA Crossover Signal | | | | CHFJPY |
| 10 | EMA Crossover Signal | | | | EURAUD |
| 11 | EMA Crossover Signal | | | | EURCAD |
| 12 | EMA Crossover Signal | | | | EURCHF |
| 13 | EMA Crossover Signal | 33 | 18 | 64.71% | EURGBP |
| 14 | EMA Crossover Signal | | | | EURJPY |
| 15 | EMA Crossover Signal | | | | EURNZD |
| 16 | EMA Crossover Signal | | | | EURUSD |
| 17 | EMA Crossover Signal | | | | GBPAUD |
| 18 | EMA Crossover Signal | | | | GBPCAD |
| 19 | EMA Crossover Signal | | | | GBPCHF |
| 20 | EMA Crossover Signal | 35 | 13 | 72.92% | GBPJPY |
| 21 | EMA Crossover Signal | | | | GBPNZD |
| 22 | EMA Crossover Signal | 36 | 14 | 72.00% | GBPUSD |
| 23 | EMA Crossover Signal | | | | NZDCAD |
| 24 | EMA Crossover Signal | | | | NZDCHF |
| 25 | EMA Crossover Signal | | | | NZDJPY |
| 26 | EMA Crossover Signal | | | | NZDUSD |
| 27 | EMA Crossover Signal | | | | USDCAD |
| 28 | EMA Crossover Signal | 32 | 8 | 80.00% | USDCHF |
| 29 | | | | | |