MetaTrader Integration

From Open Forex Platform Wiki

The Open Forex Platform allows to connect to multiple data and order execution sources - incl. some that do not need to be on its PC, trough the usage of TCP/IP network protocol. This tutorial describes how to connect to an external MT4 broker client. Please note it is also possible to connect to multiple MT4 clients at the same time, by following the described procedure multiple times.

Open Forex Platform provides a way to integrate with Meta Trader 4, allowing you to receive real time and historical data and execute orders. The integration supports all MT4 modes - expert testing mode, live or paper trading.

Preparing MT4 for Integration

This integration is achieved by installing an "Expert Advisor" (named OFxP.mq4) on your MT4 platform. Note that to be able to use it, you must have your MT4 platform running and the integration expert adviser started. Each MT4 expert adviser will allow you to work (and integrate) only with the session that it is in (for ex. if you start the adviser in a EUR/USD window, you will be able to integrate with EUR/USD only) - so, if you want to work with your integration on many financial symbols, simply open a window for each of them in the MT4 and run the OFxP expert adviser in each of them.

Installation

Using the Integration Deployment Wizard

- Open the platform and click New >> Wizards >> MT4 Integration Wizard,

- Click Browse to select your MT4 installation folder

- Click "Deploy"; you will see a message reporting if the installation succeeded or failed.

Finally

- Run your MT4 platform, select the symbol you want to integrate to and run the OFxP expert in it.

Important - When starting the expert adviser in MT4, you MUST check the following options

- Allow DLL imports (this allows the expert to communicate)
- Allow import of external experts
- Allow live trading (this allows the expert to execute orders)

Once the expert starts, you can connect to it with your Open Forex Platform. Make sure to wait a few moments for the first data update to arrive in the MT4 terminal - once this is done, the expert will start. You can see the state of the expert by looking in the "Expert" output tab at the MT4 application.

Running the integration inside the Open Forex Platform

- Run the Open Forex Platform

Start the Platform (using ForexPlatformClient.exe) and navigate to the Adapters component on the tabs menu. If the Adapters component is not visible, show it by clicking New >> Platform >> Adapters.

- Create the Integration Adapter

Create a new "Proxy Integration Adapter" and set it up. To do so, from the Adapters component tool strip, select "Proxy Integration Adapter" from the combo box and click Create. In the Adapter Properties dialog, fill in the "IntegrationUri" address of your remote integration - this must match the address you have on your MT4 integration expert. Make sure to have your MT4 client started and running an OFxP expert in some of its windows at this point. Once ready, click OK.

You should now see the adapter in the list on the "Adapters" page. Select it and click "Start" to run it. Once it starts and is ready for operation, it state will move to "Operational". All other states signal some problem with the work of the adapter.

Note: *The following steps are optional, and give idea how to use the integration; however integration data and order execution capabilities can be used trough any trading component, be it an automated or a manual one.*

- Create and Initialize a Manual Trade component

Click New >> Experts >> Create Manual Trading. You should now see the manual trading component on the main tab. Select it.

In the manual trade control, click "Initialize" button from the tool bar. Select the session you wish to trade on and click OK.

You should be able to see the integrated expert session running on your manual trade component.

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