Step-1:  
Find your bin folder path like  
(C:\Program Files\MySQL\MySQL Server 5.6\bin)  
  
Step-2:  
Paste into this command into inverted commas  
set PATH="C:\Program Files\MySQL\MySQL Server X.Y\bin";%PATH%  
  
Step-3:   
Check it with command

echo %PATH%  
  
Step-4:  
use this command  
mysqldump -u root -p --all-databases > alldb.sql  
  
  
Step-5:  
to find and verify the folder, go to current directory  
(you can use cd command)  
  
Bring that alldb.sql file to D drive or Any storage  
  
Step-6:  
Establish your linux system  
  
  
Step-7:  
Take that alldb.sql file into your local system  
  
Step-8:  
mysql -u root -p < alldb.sql

Reference url: <https://stackoverflow.com/questions/9497869/export-and-import-all-mysql-databases-at-once>