
MetaTrader4 Collective2 Connection Library

OpenThinking Systems, LLC

Contents

1 Software License Agreement	3
2 Summary	5
3 Computer Requirements	5
4 Installation	5
5 Configuration and Use	5
6 Frequently Asked Questions	7
7 Support	7
8 Related Documentation	7
9 Copyright Notices	7

1 Software License Agreement

1. This is an agreement between Licensor, OpenThinking Systems, LLC, and Licensee, who is being licensed to use the named Software.
2. Licensee acknowledges that this is only a limited nonexclusive license. Licensor is and remains the owner of all titles, rights, and interests in the Software.
3. This License permits Licensee to install the Software on more than one computer system, as long as the Software will not be used on more than one computer system simultaneously. Licensee will not make copies of the Software or allow copies of the Software to be made by others, unless authorized by this License Agreement. Licensee may make copies of the Software for backup purposes only.
4. **This Software is subject to a limited warranty.** Licensor warrants to Licensee that the physical medium on which this Software is distributed is free from defects in materials and workmanship under normal use, the Software will perform according to its printed documentation, and to the best of Licensor's knowledge Licensee's use of this Software according to the printed documentation is not an infringement of any third party's intellectual property rights. This limited warranty lasts for a period of 14 days after delivery. To the extent permitted by law, THE ABOVE-STATED LIMITED WARRANTY REPLACES ALL OTHER WARRANTIES, EXPRESS OR IMPLIED, AND LICENSOR DISCLAIMS ALL IMPLIED WARRANTIES INCLUDING ANY IMPLIED WARRANTY OF TITLE, MERCHANTABILITY, NONINFRINGEMENT, OR OF FITNESS FOR A PARTICULAR PURPOSE. No agent of Licensor is authorized to make any other warranties or to modify this limited warranty. Any action for breach of this limited warranty must be commenced within one year of the expiration of the warranty. Because some jurisdictions do not allow any limit on the length of an implied warranty, the above limitation may not apply to this Licensee. If the law does not allow disclaimer of implied warranties, then any implied warranty is limited to 14 days after delivery of the Software to Licensee. Licensee has specific legal rights pursuant to this warranty and, depending on Licensee's jurisdiction, may have additional rights.
5. In case of a breach of the Limited Warranty, Licensee's exclusive remedy is as follows: Licensee will return all copies of the Software to Licensor, at Licensee's cost, along with proof of purchase. (Licensee can obtain a step-by-step explanation of this procedure, including a return authorization code, by contacting Licensor) At Licensor's option, Licensor will either send Licensee a replacement copy of the Software, at Licensor's expense, or issue a full refund.
6. Notwithstanding the foregoing, LICENSOR IS NOT LIABLE TO LICENSEE FOR ANY DAMAGES, INCLUDING COMPENSATORY, SPECIAL, INCIDENTAL, EXEMPLARY, PUNITIVE, OR CONSEQUENTIAL DAMAGES, CONNECTED WITH OR RESULTING FROM THIS LICENSE AGREEMENT OR LICENSEE'S USE OF THIS SOFTWARE. Licensee's jurisdiction may not allow such a limitation of damages, so this limitation may not apply.
7. Licensee agrees to defend and indemnify Licensor and hold Licensor harmless from all claims, losses, damages, complaints, or expenses connected with or resulting from Licensee's business operations.

-
8. Licensor has the right to terminate this License Agreement and Licensee's right to use this Software upon any material breach by Licensee.
 9. Licensee agrees to return to Licensor or to destroy all copies of the Software upon termination of the License.
 10. This License Agreement is the entire and exclusive agreement between Licensor and Licensee regarding this Software. This License Agreement replaces and supersedes all prior negotiations, dealings, and agreements between Licensor and Licensee regarding this Software.
 11. This License Agreement is governed by the law of Missouri applicable to Missouri contracts.
 12. This License Agreement is valid without Licensor's signature. It becomes effective upon the earlier of Licensee's signature or Licensee's use of the Software.

2 Summary

This Meta Trader 4 library will send trades to Collective2 (<http://www.collective2.com>) from the MetaTrader platform. This will enable MetaTrader traders to sell the signals developed by that Expert Advisor as well as provide independent third-party monitoring of the system.

This library consists of a compiled MetaTrader library and an EA that will automatically send the trades to Collective2.

3 Computer Requirements

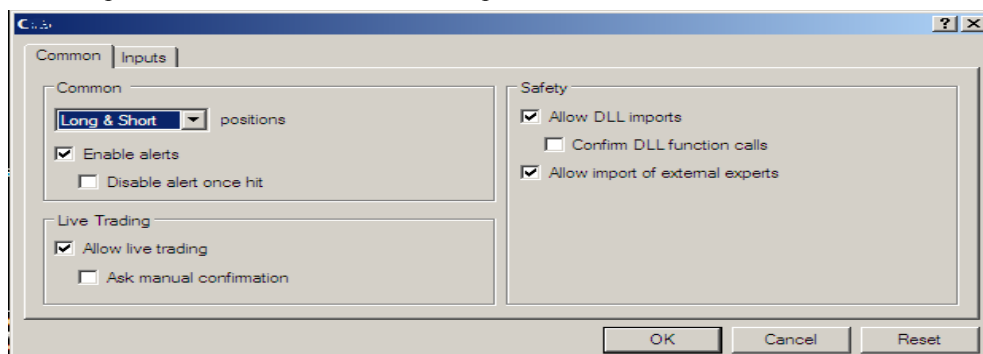
MetaTrader Version 4 needs to be installed. Make sure your MetaTrader is at the latest version

4 Installation

Run the Setup-C2MT4Plus.exe included with this file and follow the prompts.

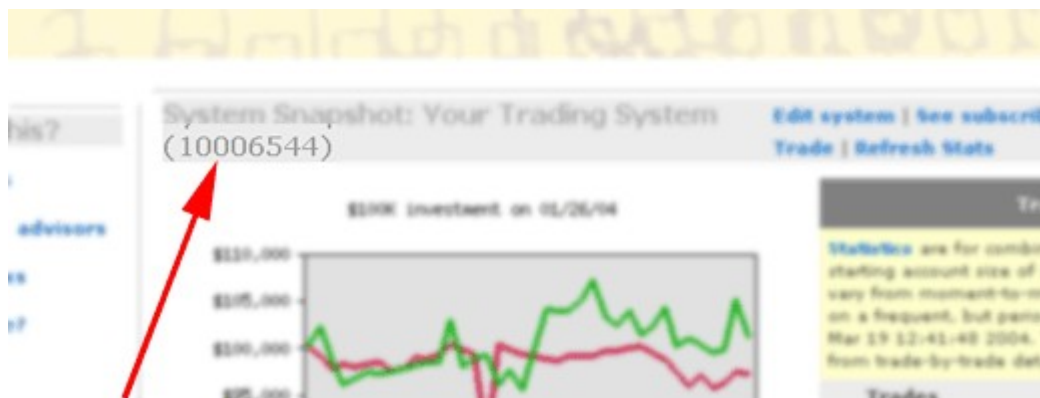
5 Configuration and Use

In order to send trades, you will need to attach the TradeMonitorC2-Plus.ex4 to a chart. Simply drag the EA from the list of Expert Advisors to any chart. When it is attached, make sure the “Common” tab of the parameters has the “Allow DLL imports” checked as follows:



The TradeMonitorC2-Full.ex4 has the following external parameters (to be set in the Input section):

- C2SystemID = the unique system id associated with the Collective2 listing. It can be found as follows:



- **C2Password** = The password you use to logon to Collective2.
- **C2Email** = Email address you use to logon to Collective2.
- **C2LotMultiplier** = a value to multiply the lot size traded within MetaTrader prior to sending to Collective2. For example, if MetaTrader is trading in lots 0.10, a multiplier of 10 would tell Collective2 to trade 1 lot. A lot at Collective2 needs to be at least 1 and a whole number.
- **RoundDownLots** = this will round down the above calculation so it will send thru to C2. Note that if this is set to true, your lots may not exactly match up
- **Ignore_MT4Stoploss** = if set to true, the stoploss value is not sent to Collective2.
- **Ignore_MT4TakeProfit** = if set to true, the takeprofit value is not sent to Collective2.
- **SecondsBetweenPolling** = the interval for the TradeMonitorBasic script to wait before examining your account to see if there is any trading activity. This can be any value (even less than 1), but the lower the value is, the more likely your Terminal may be locked up while sending orders.
- **SendOnlyMarketOrders** = if set to true, only those orders which are in the market (not limit orders) are sent to Collective2.
- **ShowMessagesAsAlerts** = this setting is for convenience and turns each Alert message into a print output into the log. In other words, if you don't want the "Alert" box to appear, turn this on. However, most Alerts are items which need to be tended to, and this parameter will possibly bury the message in the logs. Use this parameter with caution.
- **LockToChartSymbol** = if this is set to true, only the symbol associated with the chart to which the EA is attached will be sent.
- **TurnOnDebug** = if true, message boxes will appear on each request to Collective2. This will show the request and response which may be useful in debugging trades that do not appear in Collective2. However, ONLY use this for troubleshooting, as this delays order processing while the pop-up window is open. DO NOT USE THIS UNLESS ABSOLUTELY NECESSARY

6 Frequently Asked Questions

1. When a trade is sent to Collective2, it is showing bizarre (and large) lots sizes. Why?

Collective2 cannot accept trades for fractional lots that are less than 1, such as 0.20. If it receives an order with that amount, it has recalculated the lot size to large numbers. Check your lot multiplier and lot sizes within your EA to make sure they will trade lots larger than 1.

2. Why aren't my hedges being sent to Collective2?

Collective2 does not accept hedges. However, the library is designed to ignore the hedging trade (until it is no longer a hedge). You will see an alert in the 'experts' tab.

3. Something isn't quite right. The trades aren't being sent to Collective2.

First try looking at your 'expert' logs for when the order was created in MetaTrader. There may be a message from the library reflecting what occurred. If that doesn't work, try setting TurnOnDebug to true.

4. I got a message that "Lot size calculation is incorrect." What should I do to fix this?

The lot sizes that Collective2 trades are whole numbers (and therefore greater or equal to one). These represent 10,000 base currency units. MetaTrader often allows fractional lot sizes to be traded. The EA calculates the lot size to be traded at Collective2 by taking the MetaTrader lot size and multiplying it by the C2LotMultiplier. For example, if you trade in 0.01 fractional lots in MetaTrader, you likely need your C2LotMultiplier to be set to 100 (such that $0.01 * 100 = 1$).

In order to make sure your lot sizing translates to Collective2, you should determine what actual base currency units your trades represent in MetaTrader, and then set the C2LotMultiplier to be the multiplier that brings you to that number. For example, on some MetaTrader platforms 0.01 lots represents 10,000 base currency units. Since 1.0 lot on Collective2 represents 10,000 units, you need to set the C2LotMultiplier such that $0.01 \text{ (MT4 Lots)} * \text{C2LotMultiplier} = 1 \text{ (C2 Lots)}$. In this case, the multiplier would be 100.

7 Support

Should any issues arise when using this external library, please post on the MetaTrader forums on the Collective2 website, or send an email to mthelp@collective2.com.

8 Related Documentation

Document	Location/Filename
MetaQuotes	http://www.metaquotes.net
LibCURL (used to make the web request)	http://curl.haxx.se/

9 Copyright Notices

This software contains certain code available under the BSD license with the following copyright notice:

* <P> XML.c - implementation file for basic XML parser written in ANSI C++
* for portability. It works by using recursion and a node tree for breaking
* down the elements of an XML document. </P>

*

* @version V2.23
* @author Frank Vanden Berghen

*

* NOTE:

*

* If you add "#define STRICT_PARSING", on the first line of this file
* the parser will see the following XML-stream:
* <a>some textother text
* as an error. Otherwise, this tring will be equivalent to:
* <a>some textother text

*

* NOTE:

*

* If you add "#define APPROXIMATE_PARSING" on the first line of this file
* the parser will see the following XML-stream:

* <data name="n1">
* <data name="n2">
* <data name="n3" />

* as equivalent to the following XML-stream:

* <data name="n1" />
* <data name="n2" />
* <data name="n3" />

* This can be useful for badly-formed XML-streams but prevent the use
* of the following XML-stream (problem is: tags at contiguous levels
* have the same names):

* <data name="n1">
* <data name="n2">
* <data name="n3" />
* </data>
* </data>

*

* NOTE:

*

* If you add "#define _XMLPARSER_NO_MESSAGEBOX_" on the first line of this file
* the "openFileHelper" function will always display error messages inside the
* console instead of inside a message-box-window. Message-box-windows are
* available on windows 9x/NT/2000/XP/Vista only.

*

* BSD license:

* Copyright (c) 2002, Frank Vanden Berghen
* All rights reserved.

* Redistribution and use in source and binary forms, with or without
* modification, are permitted provided that the following conditions are met:

*

* * Redistributions of source code must retain the above copyright
* notice, this list of conditions and the following disclaimer.

* * Redistributions in binary form must reproduce the above copyright
* notice, this list of conditions and the following disclaimer in the
* documentation and/or other materials provided with the distribution.
* * Neither the name of the Frank Vanden Berghen nor the
* names of its contributors may be used to endorse or promote products
* derived from this software without specific prior written permission.
*

* THIS SOFTWARE IS PROVIDED BY THE REGENTS AND CONTRIBUTORS ``AS IS" AND ANY
* EXPRESS OR IMPLIED WARRANTIES, INCLUDING, BUT NOT LIMITED TO, THE IMPLIED
* WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE ARE
* DISCLAIMED. IN NO EVENT SHALL THE REGENTS AND CONTRIBUTORS BE LIABLE FOR
ANY
* DIRECT, INDIRECT, INCIDENTAL, SPECIAL, EXEMPLARY, OR CONSEQUENTIAL DAMAGES
* (INCLUDING, BUT NOT LIMITED TO, PROCUREMENT OF SUBSTITUTE GOODS OR
SERVICES;
* LOSS OF USE, DATA, OR PROFITS; OR BUSINESS INTERRUPTION) HOWEVER CAUSED
AND
* ON ANY THEORY OF LIABILITY, WHETHER IN CONTRACT, STRICT LIABILITY, OR TORT
* (INCLUDING NEGLIGENCE OR OTHERWISE) ARISING IN ANY WAY OUT OF THE USE OF
THIS
* SOFTWARE, EVEN IF ADVISED OF THE POSSIBILITY OF SUCH DAMAGE.
*
