



From TradingView to MT5, trade by trade.

A Pine strategy on broker B's XAUUSD H1, Jan 1, 2025 to Oct 5, 2026. Verification report.

Edition 1 · October 2026 · t.me/fundedengineering

The brief. Tom had a Pine strategy on TradingView and wanted the same trades in MT5, not similar ones.

The question. Moved to MQL5, does MT5 take the trades in TradingView's own exported list, and where it doesn't, why?

Identical in MT5

520

of the 637 trades in TradingView's list: the same entry bar and side, the same exit bar and reason

Different, each with its cause

117

85 by design, 18 the price feed, 9 spread and ticks, 5 the warm-up

- **The delivered version took 520 of TradingView's 637 trades identically.** It builds its own one-hour bars from :02 out of broker B's 1-minute bars, uses Wilder's ATR as Pine does, and puts the stop and the target a whole number of ticks away, rounded up. A direct conversion, on MT5's own bars with its iATR, took 280.
- **85 differ by design.** In this list, with these settings, no trade closes in its entry bar. Copying that in MT5 means a first hour without a stop. The delivered version keeps its stop from the first tick, and the trades this changes are listed apart.
- **The rest are the data and the platform.** 18 come from the price feed: a Python replica of the script on broker B's own bars doesn't take them as TradingView did. 9 from MT5's spread and ticks, 5 from the warm-up. MT5 also took 48 trades the list doesn't have, each with its cause too.

The edge. One strategy, one broker, the MT5 tester only. Broker B's tester history for this window has 29% real ticks. TradingView's list was exported with Bar detalization Default (4 ticks per bar), Script execution On bar close and Order execution delay One tick: other settings give another list.

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MT5 Strategy Tester, Jan 1, 2025 to Oct 5, 2026. Backtests: simulations of the past. No profit promised.

What we built

A channel breakout written in Pine, its trades exported from TradingView's strategy tester, and the MQL5 version that takes them in MT5.

The rules, from the Pine script

- 1 XAUUSD on one-hour bars, broker B's chart on TradingView, where the list was exported from.
- 2 On the closed bar: buy when its close is above the highest high of the 20 bars before it, sell when it closes below their lowest low.
- 3 One position at a time. While one is open, signals do nothing.
- 4 Enter at market, at the open of the next bar.
- 5 Stop at 1.5 times the 14-bar ATR and target at 2 times, from the entry price, with the ATR of the signal bar.
- 6 1 ounce per trade, 0.01 lots in MT5. No other exit: each trade ends at its stop or its target.

The script and the exported list are kept with their SHA-256 (page 7). The MT5 runs use the same 20, 14, 1.5 and 2.

Three decisions Pine makes on its own

	Pine	MT5, the direct way	The delivered version
The ATR	<code>ta.atr(atrLen)</code> : Wilder's average of the true range	iATR, a simple average of the last 14	Wilder's: a simple first 14, then each new bar weighs 1/14
Stop and target	<code>loss = kStop * atr / syminfo.mintick</code> : a distance in ticks	the price rounded to the nearest tick	a whole number of ticks from the entry, rounded up
The bar	the chart's one-hour bars, which open at :02 here	MT5's H1 bars, which open at :00	one-hour bars from :02, built from the 1-minute bars

Pine's rounding was measured, not assumed: with whole ticks rounded up, the Python replica on page 3 matches every January 2025 trade of the list to the cent.

Why :02

All 1,286 timestamps in TradingView's exported list end in :02, and TradingView's own data returns this chart's one-hour bars from :02 (504 bars in January 2025, the first at 23:02 UTC on Jan 1, 2025). Broker B's MT5 H1 bars open at :00. Broker B's gold session opens at 01:02 server time, Monday to Thursday. On broker B's own prices, the same Pine rules change 255 of their 635 trades when the hour starts at :00 instead of :02.

The delivered version

An MQL5 Expert Advisor. On every tick it checks whether a new one-hour bar from :02 has started. When one has, it builds the bar that just closed from the broker's 1-minute bars, leaving out those before the session opens, adds it to the channel and to Wilder's ATR, and enters at that tick with the stop and the target attached to the order. At start it builds the 600 bars before the window, so the channel and the ATR are ready from the first tick.

How we checked it

Three checks, each against TradingView's own list. All times UTC: the list is in New York time and MT5 in server time, and both were converted.

- **A replica of TradingView.** A Python replica of the Pine script and of TradingView's order emulator, run on TradingView's own 504 one-hour bars of January 2025: 35 of 35 trades identical to the list, in entry and exit time, price to the cent and duration. With exits working in the entry bar, 32.
- **The same replica on broker B's bars.** Broker B's 1-minute bars built into one-hour bars from :02, the 861 bars before the session opens left out: 617 of 637 trades identical. Where it differs, the two price sources differ.
- **The MT5 tester.** Broker B's XAUUSD H1, Jan 1, 2025 to Oct 5, 2026, every tick based on real ticks, history quality 29% real ticks, 100,000 USD, leverage 1:500, a delay of 0 ms, 0.01 lots. The direct conversion once, 646 trades. The delivered version twice with the same compiled file: 657 and 657 trades, 0 different in 12 fields.

The matching rules. A pair is the same one-hour entry bar and the same side: TradingView's bar from :02 and the same hour in MT5. It is identical when MT5's exit falls inside the one-hour bar TradingView lists for the exit, for the same reason, stop or target. TradingView stamps an exit with the open of its bar and MT5 with its tick, so an MT5 exit at 14:01 belongs to TradingView's 13:02 bar. Prices are compared apart.

One cause per difference, checked in this order.

- 1 Warm-up: entries before Jan 7, 2025, 05:00, 100 hours after the list's first trade. TradingView's test starts cold on Jan 1, 2025, with no bars before it. The delivered version enters with its bars already built.
- 2 The price feed: the replica on broker B's bars doesn't take the trade as TradingView did, or takes one TradingView didn't.
- 3 Direct conversion only: the ATR and the rounding, then the :02 bar, each from a replica with that one change.
- 4 By design: MT5 does what the replica does with exits working in the entry bar, and that changes the trade, directly or through an earlier one.
- 5 By design: a bar that reaches both stop and target, where TradingView assumes the path. In the replica, 1 trade has such a bar, and it is not among the differences.
- 6 Spread and ticks: what is left when the replicas match TradingView and MT5 doesn't. A buy enters at the Ask, a sell closes at the Ask.

Against TradingView's list	Direct conversion	Delivered version
TradingView's trades in the window	637	637
Identical in MT5	280	520
In MT5 with another exit	188	89
No MT5 trade at that bar	169	28
Why each of the list's other trades differs		
Warm-up	4	5
The price feed	16	18
The ATR and the rounding	95	
The :02 bar	178	
By design: no exit in the entry bar	42	85
Spread and ticks, on a buy	17	6
Spread and ticks, on a sell	5	3
Trades only MT5 took, and why	178	48
Warm-up	5	5
The price feed	2	7
The ATR and the rounding	46	
The :02 bar	91	
By design: no exit in the entry bar	18	35
Spread and ticks, on a buy	12	0
Spread and ticks, on a sell	4	1

Evidence

Every trade of TradingView's list, in both versions, and one hour where the two kinds of bar disagree.

Figure 1 · TradingView's 637 trades, one dot each

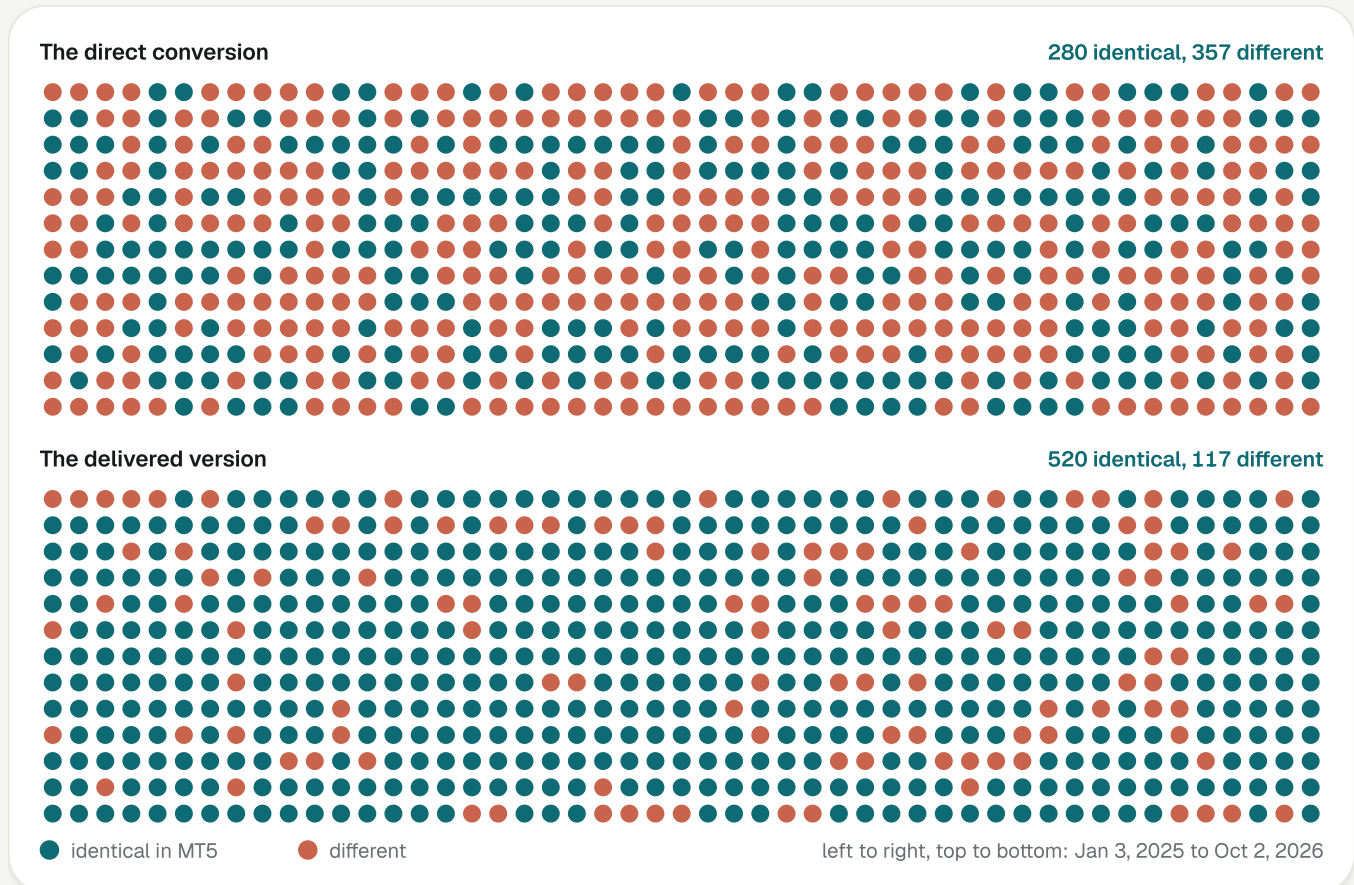
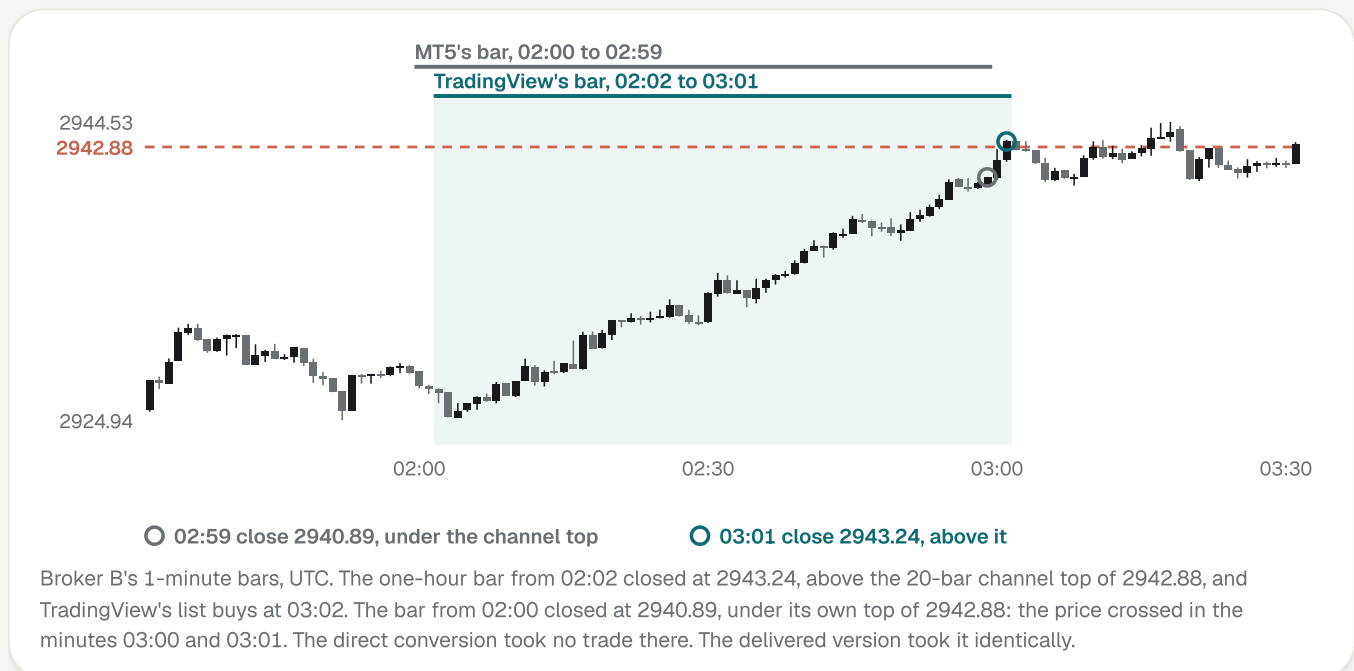


Figure 2 · Feb 24, 2025: one bar closes above the channel, the other doesn't



Eight trades side by side

Chosen by rule: the trade of Figure 2, the first identical sell, the first trade of the list for each cause in the delivered version and the first trade only MT5 took by design. UTC. The difference is MT5's entry against TradingView's, per ounce, in the MT5 tester: positive when MT5's entry was worse.

Side	TradingView entry	TradingView exit	MT5 entry	MT5 exit	Per ounce	Result
buy	Jan 3, 01:02 at 2660.94	stop, Jan 3, 07:02	no trade			Warm-up
buy	Jan 7, 14:02 at 2660.75	stop, Jan 7, 15:02	Jan 7, 14:02 at 2660.82	stop, Jan 7, 15:01	+0.07	By design
sell	Jan 13, 12:02 at 2674.37	target, Jan 13, 15:02	Jan 13, 12:02 at 2674.39	target, Jan 13, 15:58	-0.02	identical
buy	Jan 30, 16:02 at 2797.35	stop, Jan 30, 21:02	Jan 30, 16:02 at 2797.50	stop, Jan 30, 17:02	+0.15	The price feed
buy	Feb 5, 09:02 at 2868.40	target, Feb 5, 15:02	Feb 5, 09:02 at 2868.59	stop, Feb 6, 07:44	+0.19	Spread and ticks, on a buy
buy	Feb 24, 03:02 at 2943.24	stop, Feb 25, 07:02	Feb 24, 03:02 at 2943.34	stop, Feb 25, 08:00	+0.10	identical
sell	no trade		Feb 28, 15:02 at 2836.03	stop, Feb 28, 15:53		By design
sell	Apr 25, 06:02 at 3291.10	stop, Apr 27, 22:02	Apr 25, 06:02 at 3291.09	stop, Apr 25, 20:56	+0.01	Spread and ticks, on a sell

On the 520 identical trades, the entry differed by a median of 0.06 per ounce against MT5, from 0.62 better to 0.95 worse, in the MT5 tester.

By design: no exit in the entry bar

In this list, with these settings, no trade closes in its entry bar: 0 of the 637 trades have a duration of 0 bars. TradingView's stop and target only work from the next bar. In MT5 the delivered version sends them with the order, so they work from the first tick. Copying TradingView means leaving every trade without a stop for its first hour. The delivered version doesn't.

Of the 85 trades of the list this changes, 73 closed inside their entry bar in MT5, and 12 have no MT5 trade at that bar because MT5 was in an earlier trade at that time. MT5 also took 35 trades the list doesn't have, for the same reason. The first 5 that closed inside their entry bar:

Entry	Side	MT5, in the entry bar	TradingView, from the next bar
Jan 7, 2025, 14:02	buy	stop at 15:01, 2651.47	stop, 15:02 bar, 2648.80
Jan 15, 2025, 14:02	buy	stop at 14:20, 2686.99	stop, 15:02 bar, 2679.40
Jan 27, 2025, 08:02	sell	stop at 08:40, 2759.21	stop, 09:02 bar, 2759.16
Feb 3, 2025, 15:02	buy	stop at 15:25, 2815.41	stop, 16:02 bar, 2815.35
Feb 6, 2025, 15:02	sell	stop at 15:48, 2852.44	stop, 16:02 bar, 2852.49

The feed, the spread and the warm-up, one by one

Every trade of the list that the delivered version doesn't take identically, except those by design. UTC. TradingView's exit is the open of its exit bar. Per ounce: MT5's entry against TradingView's, in the MT5 tester.

TradingView entry	Side	Cause	TradingView exit	MT5 exit	Per ounce
Jan 3, 2025, 01:02	buy	Warm-up	stop, Jan 3, 07:02	no trade at that bar	
Jan 3, 2025, 14:02	sell	Warm-up	target, Jan 3, 20:02	no trade at that bar	
Jan 3, 2025, 21:02	sell	Warm-up	stop, Jan 6, 01:02	no trade at that bar	
Jan 6, 2025, 05:02	sell	Warm-up	stop, Jan 6, 11:02	no trade at that bar	
Jan 6, 2025, 14:02	sell	Warm-up	stop, Jan 6, 15:02	stop, Jan 6, 14:54	0.00
Jan 30, 2025, 16:02	buy	The price feed	stop, Jan 30, 21:02	stop, Jan 30, 17:02	+0.15
Feb 5, 2025, 09:02	buy	Spread and ticks, on a buy	target, Feb 5, 15:02	stop, Feb 6, 07:44	+0.19
Feb 5, 2025, 16:02	buy	Spread and ticks, on a buy	stop, Feb 5, 18:02	no trade at that bar	
Mar 28, 2025, 02:02	buy	Spread and ticks, on a buy	target, Mar 28, 14:02	target, Mar 30, 22:02	+0.28
Mar 30, 2025, 23:02	buy	The price feed	target, Mar 31, 02:02	stop, Mar 31, 01:00	+0.13
Apr 7, 2025, 18:02	sell	The price feed	stop, Apr 8, 05:02	no trade at that bar	
Apr 25, 2025, 06:02	sell	Spread and ticks, on a sell	stop, Apr 27, 22:02	stop, Apr 25, 20:56	+0.01
May 29, 2025, 00:02	sell	The price feed	stop, May 29, 03:02	stop, May 29, 07:15	-0.54
Jul 21, 2025, 13:02	buy	The price feed	target, Jul 21, 14:02	target, Jul 21, 23:26	+0.12
Jul 21, 2025, 15:02	buy	The price feed	stop, Jul 22, 01:02	no trade at that bar	
Jul 30, 2025, 16:02	sell	Spread and ticks, on a sell	target, Jul 30, 19:02	stop, Jul 30, 18:00	-0.04
Aug 4, 2025, 12:02	buy	Spread and ticks, on a buy	target, Aug 4, 13:02	stop, Aug 5, 10:11	+0.13
Aug 4, 2025, 14:02	buy	Spread and ticks, on a buy	stop, Aug 5, 05:02	no trade at that bar	
Aug 5, 2025, 10:02	sell	Spread and ticks, on a sell	stop, Aug 5, 13:02	no trade at that bar	
Aug 5, 2025, 15:02	buy	Spread and ticks, on a buy	stop, Aug 6, 04:02	stop, Aug 6, 01:57	+0.07
Sep 17, 2025, 19:02	sell	The price feed	stop, Sep 18, 09:02	no trade at that bar	
Dec 24, 2025, 15:02	sell	The price feed	stop, Dec 26, 00:02	stop, Dec 25, 23:02	-0.22
Mar 26, 2026, 06:02	sell	The price feed	target, Mar 26, 20:02	target, Mar 26, 19:58	+0.04
Jun 9, 2026, 17:02	sell	The price feed	target, Jun 9, 23:02	target, Jun 10, 00:32	+0.05
Jun 10, 2026, 00:02	sell	The price feed	target, Jun 10, 02:02	no trade at that bar	
Jun 10, 2026, 03:02	sell	The price feed	stop, Jun 10, 05:02	no trade at that bar	
Jun 10, 2026, 09:02	sell	The price feed	target, Jun 10, 14:02	no trade at that bar	
Sep 2, 2026, 14:02	buy	The price feed	target, Sep 3, 02:02	target, Sep 3, 03:03	+0.25
Sep 3, 2026, 03:02	buy	The price feed	target, Sep 3, 12:02	no trade at that bar	
Sep 29, 2026, 12:02	buy	The price feed	target, Sep 29, 20:02	target, Sep 29, 23:53	+0.13
Sep 29, 2026, 22:02	buy	The price feed	target, Sep 30, 12:02	no trade at that bar	
Sep 30, 2026, 13:02	buy	The price feed	stop, Sep 30, 14:02	no trade at that bar	

The spread rows: each buy entered at the Ask, higher than TradingView's price, so its stop and target sat higher too, and each sell closed at the Ask. In 3 rows MT5 has no trade because it was still in the trade before. Besides the 35 by design, MT5 took 13 trades the list doesn't have: 7 price feed, 5 warm-up, 1 spread and ticks, on a sell.

Limits

- Tom's strategy, a 20-bar channel breakout on XAUUSD H1, on one broker and in the MT5 Strategy Tester only, not a live or demo account.
- TradingView's list depends on its settings: Bar detalization Default (4 ticks per bar), Script execution On bar close, Order execution delay One tick. That no trade closes in its entry bar is true of this list, with these settings. 637 of its trades enter inside the tester's window, and the 6 after it are not compared.
- History quality 29% real ticks: for the rest of the window the tester generated its ticks from 1-minute bars. The spread and tick differences rest on those ticks.
- Warm-up: trades entering before Jan 7, 2025, 05:00 are counted apart. TradingView's test starts cold on Jan 1, 2025, and the delivered version has its bars built before the window.
- The price feed: TradingView's bars for this chart and broker B's server bars are not the same data. On broker B's bars the replica matches 617 of 637. Its 35 of 35 is January 2025, in Python, on TradingView's own bars, not an MT5 result.
- A script assigns one cause per difference, one step at a time, from the replicas. Spread and ticks is what is left when the replicas match TradingView and MT5 doesn't.
- Prices only: the entry difference per ounce, in the MT5 tester. No result of the strategy is shown or claimed.

Setup and files

Platform	MetaTrader 5 Strategy Tester, terminal build 6230
Broker	broker B, the server of a demo account. Its name goes privately.
Symbol	broker B's XAUUSD, H1 chart, 2 digits, tick 0.01, 100 ounces per lot
Model	Every tick based on real ticks, history quality 29% real ticks
Bars and ticks	10,404 H1 bars and 148,110,395 ticks in each run
Window	Jan 1, 2025 to Oct 5, 2026
Deposit	100,000 USD, leverage 1:500, delay 0 ms, 0.01 lots
Delivered version	bars from minute 2, session from 62 minutes after server midnight, 600 bars built at start
TradingView	Bar detalization Default (4 ticks per bar), Script execution On bar close, Order execution delay One tick

What it is	SHA-256
The Pine script, as tested	20fd5af43e4c1d4bc7eec4c1ebd109ac 49556e3840818594acd39554182c2a5e
TradingView's exported trade list	b16f4e1ee83e7f09c7cd784f4ffe2a5d 695a512c205a8f484f6614dd81d7d9f4
TradingView's January 2025 one-hour bars, from its data	b85996f98702c201d10d163d2c563acc e29f6c54aea296fcb8c7b8d9a1601ac6
The delivered version, MQL5 source	c64321284796621aacaed71848fb1a31 10ed3da5e08d990eb43a2f9a34071e53
The delivered version, compiled, both runs	5e4d9ddb70993bec2908620ccc6aaabf 6313cc37412bfc5210f14bf87e7bed11
The direct conversion, MQL5 source	e85518dc93b713e10db55e6399e7bf35 128ef8e9f56961e1ae59ae89b6be6f01
The direct conversion, compiled	d4904ef6508343c07f414a78b9809235 d3c347107a0c412432a00b691947a29
The delivered version's trade list, each run	f2d0653bd5fe86c6c89832c7a6ae6242 fe52792b70773680c5cdd0036a0c47b1
The direct conversion's trade list	fc44525bef4a3844199a0c4788df50c6 bc78bb89df176c58b0dc3cb1e305d18b
Broker B's 1-minute bars	24184674066cfb9e37d059e54c537c6b 93265a5616605d528c06be23825931b1
Broker B's one-hour bars	b3a1c6d069ebc42fa8c1b56f4a3eeff9 93269fa07e06f4fd780f224c3539642d
The replica, script	c34eff6947c68b1b1e61196317aaa195 dc23771315cb5b5d1add0dcd873d8578
The comparison, script	446d3f1534c4f19b0833c092e18c6ca2 b5c6786fa8ebec22ceb85d6f3c119056
The comparison, as written	4765bbbdbdb91da79a90050928a60d36 cc732060b76d2b04a0411e50b484e5d5

A recompiled EA is a different binary: two runs are the same run only with the same SHA-256 of the compiled file.

Ask us privately for the broker's name and the trade lists behind every count.

Work with us

The same work, on your strategy: your Pine script moved to MT5 on your broker, and every difference with TradingView's own trade list traced to its cause, checked the way this report shows.

Free first look, once per trader

Send your .pine, or just 'pine'. You get the decisions Pine takes for granted, in writing, with a quote. The migration itself is paid work. No payment.

Got another MT5 project? Tell us about it.

How paid work runs

- Free first look.
- Written quote.
- Milestones.
- You test the EA on your MT5.
- Final payment.
- A project takes 1 to 3 weeks.

Quote

Every project is quoted in writing for your case, after the free first look.

What we don't do

No profit promises, no signals, no decompiling.

Official contacts

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Official: this channel's DMs, @fundedengineering. Anyone else isn't us. We never ask for payment before a written contract.
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MT5 Strategy Tester. Backtests: simulations of the past. No profit promised.