Introduction

Some time ago in-house trading model was very popular in forex. But time is changed and currently ECN model is becoming increasingly popular. For in-house trading you need to know only the best prices: bid and ask, because your order can be executed fully by this price or fully rejected. For ECN model we need to know orders book (level2), because your order can be executed partially and price execution depends on liquidity in level2.

MetTrader 4 is popular client trade terminal, which provides the best prices for wide list of financial instruments, has