Expert Advisor Programming for MetaTrader 5

File List

This document lists the files installed by the source code download. All files are installed relative to the MetaTrader 5 directory that you selected during installation in the `\MQL5` folder.

Documentation (`\MQL5` folder)

- `MQL Book File List.pdf` - This file.

- `Hedging Addendum (First Edition).pdf` – A summary of code changes for hedging accounts, for owners of the first edition of the book.

\Include\Mql5Book

- `Trade.mqh` - Trade and position information classes and functions.

- `Pending.mqh` - Pending order information classes and functions.

- `Price.mqh` - Price-related classes and functions.

- `MoneyManagement.mqh` - Trade volume functions.

- `Trailing.mqh` - Trailing stop and break even classes and functions.

- `Timer.mqh` - Trade timer and new bar classes and functions.

- `Indicators.mqh` - Indicator classes and functions.

\Experts\Mql5Book

All of the market order-placing expert advisors in the folder also have a hedging variant, indicated by "(Hedging)" in the file name.

- `Simple Expert Advisor.mq5` - A simple trading strategy using a moving average and close prices.

- `Simple Expert Advisor with Functions.mq5` - The same strategy as above, using our include classes and functions.

- `Pending Expert Advisor.mq5` - A strategy that opens pending orders above and below the high and low of the previous bar on each new bar, closing the previous orders.

- `MQL Book Template.mq5` - A template that can be used to create trading strategies using our include files.

- `MQL Book Pending Template.mq5` - Same as above, but places pending stop orders.

- `Moving Average Cross.mq5` - A dual moving average cross strategy based on the MQL Book Template file.

- `Bands RSI Countertrend.mq5` - A countertrend strategy using Bollinger bands and RSI, based on the MQL Book Template file.

- `Pending Order Breakout.mq5` - A highest high/lowest low pending stop order breakout strategy using the MQL Book Pending Template file.

\Indicators

- `High Low Channel.mq5` - A Donchian channel indicator.

\Libraries

- `SignalLibrary.mq5` - An example library file.

\Scripts

- `Close All Orders.mq5` - A simple script that closes all open orders and positions on a specified symbol.