

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.
- MQL Book Include Reference.pdf - A quick reference to the files in the \Include\Mql5Book directory.

\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

- 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.