# ■ Binance USDT-M Futures Trading Bot
Technical Report & Implementation Analysis
Generated: December 5, 2025 | Project: om_Binance_bot
## Executive Summary
A professional-grade CLI-based trading bot for Binance Futures (USDT-M) with
support for multiple order types including core orders (market, limit) and
advanced strategies (TWAP, OCO, stop-limit, grid trading). The bot features
robust input validation, comprehensive logging, and dry-run capabilities for
safe testing.
## Project Requirements - Compliance Checklist

Requirement	Status	Implementation Details
Core: Market Orders	✓ Complete	`src/market_orders.py` \- Place instant market orders at current price
Core: Limit Orders	✓ Complete	`src/limit_orders.py` \- Place orders at specified price
Advanced: Stop-Limit	✓ Complete	`src/advanced/stop_limit.py` \- Trigger limit when stop price hit
Advanced: OCO	✓ Complete	`src/advanced/oco.py` \- Take-profit + stop-loss simultaneous
Advanced: TWAP	✓ Complete	`src/advanced/twap.py` \- Split orders over time
Advanced: Grid Orders	✓ Complete	`src/advanced/grid.py` \- Buy-low/sell-high automation
Validation & Input Checks	✓ Complete	`src/helpers.py` \- Symbol, quantity, price validation
Logging	✓ Complete	Structured logging to `bot.log` with timestamps and levels
README.md	✓ Complete	Comprehensive setup, usage, and safety documentation
report.pdf/html	✓ Complete	This HTML report with analysis and test results

## Project Structure
```
om_Binance_bot/ ■■■ src/ ■ ■■■ __init__.py ■ ■■■ helpers.py # Shared utilities
& Futures client ■ ■■■ market_orders.py # Market order CLI ■ ■■■
limit_orders.py # Limit order CLI ■ ■■■ utils/ ■ ■ ■■■ __init__.py # Re-
exports helpers ■ ■■■ advanced/ ■ ■■■ __init__.py ■ ■■■ stop_limit.py # Stop-
limit orders ■ ■■■ twap.py # TWAP strategy ■ ■■■ oco.py # OCO orders ■ ■■■
grid.py # Grid trading ■■■ .env # API credentials (not committed) ■■■ bot.log
# Execution logs ■■■ README.md # User documentation ■■■ report.html # This
report
```
## Core Modules
### 1\. Market Orders (`src/market_orders.py`)
Instantly execute buy/sell orders at current market price.
```
# Flag-based usage (recommended) python market_orders.py -s BTCUSDT -S BUY -q
0.001 # Positional usage (backwards compatible) python market_orders.py
BTCUSDT BUY 0.001 # Dry-run (validate without API call) python
market_orders.py -s BTCUSDT -S BUY -q 0.001 --dry-run
```
### 2\. Limit Orders (`src/limit_orders.py`)
Place orders at specified prices, good until cancelled (GTC).
```
python limit_orders.py -s BTCUSDT -S BUY -q 0.001 -p 50000 # Dry-run test
python limit_orders.py -s BTCUSDT -S BUY -q 0.001 -p 50000 --dry-run
```
## Advanced Modules
### 3\. Stop-Limit Orders (`src/advanced/stop_limit.py`)
Trigger a limit order when price reaches a stop price. Useful for automated
entry/exit.
```
# SELL at 59900 when price drops to 60000 python advanced/stop_limit.py -s
BTCUSDT -S SELL -q 0.001 --stop 60000 --limit 59900 # Dry-run python
advanced/stop_limit.py -s BTCUSDT -S SELL -q 0.001 --stop 60000 --limit 59900
--dry-run
```
### 4\. OCO Orders (`src/advanced/oco.py`)
One-Cancels-the-Other: simultaneously place take-profit and stop-loss orders.
If one fills, the other auto-cancels.
```
# BUY 0.001 BTC, take profit at 51000, stop loss at 49000 python
advanced/oco.py -s BTCUSDT -S BUY -q 0.001 --tp 51000 --sl 49000 # Dry-run
python advanced/oco.py -s BTCUSDT -S BUY -q 0.001 --tp 51000 --sl 49000 --dry-
run
```
### 5\. TWAP Strategy (`src/advanced/twap.py`)
Time-Weighted Average Price: split large orders into smaller chunks over time
to minimize market impact.
```
# Buy 0.01 BTC in 5 chunks, 10 seconds apart python advanced/twap.py -s
BTCUSDT -S BUY -q 0.01 --parts 5 --delay 10 # Dry-run python advanced/twap.py
```

-s BTCUSDT -S BUY -q 0.01 --parts 5 --delay 10 --dry-run
### 6\. Grid Trading (`src/advanced/grid.py`)
Automated buy-low/sell-high within a price range. Places multiple orders at
different levels to capture volatility.
# Grid from 49000 to 51000 with 5 levels (buys lower, sells higher) python
advanced/grid.py -s BTCUSDT -S BUY -q 0.01 --lower 49000 --upper 51000
--levels 5 # Dry-run python advanced/grid.py -s BTCUSDT -S BUY -q 0.01 --lower
49000 --upper 51000 --levels 5 --dry-run
## Test Results
### Module Validation Tests (--dry-run)
Market Orders: PASS - Validated BUY 0.001 BTCUSDT at market
Limit Orders: PASS - Validated BUY 0.001 BTCUSDT @ 50000
Stop-Limit: PASS - Validated SELL 0.001 with Stop=$60000, Limit=$59900
OCO Orders: PASS - Validated BUY with TP=51000, SL=49000
TWAP: PASS - Validated 5 chunks over 10-second intervals
Grid Trading: PASS - Validated 5-level grid from 49000-51000
## Features & Capabilities
#### ■ Input Validation
  * Symbol: >= 3 characters
  * Quantity: positive float
  * Price: positive float (limit orders)
  * All validated before API calls
#### ■ Comprehensive Logging
  * Timestamps on all events
  * API calls logged
  * Errors captured with context
  * Dry-run validation logged
#### ■ Dry-Run Mode
  * Test orders without API calls
  * Validate inputs safely
  * Check logging
  * Available on all modules
#### ■ Flexible CLI Arguments
  * Flag-based: `-s BTCUSDT -S BUY -q 0.001`
  * Positional: `BTCUSDT BUY 0.001`
  * Mixed compatible
  * Help available: `--help`
#### ■ Binance Futures API
  * USDT-M Perpetual futures
  * Support for all order types
  * Proper timestamp syncing
  * Error handling with BinanceAPIException
#### ■ Order Types Supported
  * MARKET (instant execution)
  * LIMIT (GTC)
  * STOP_MARKET (stop-loss)
  * Complex strategies (TWAP, OCO, Grid)
## Installation & Setup
### 1\. Prerequisites
Python 3.7+ pip install python-dotenv binance-connector
### 2\. Create .env File
# .env (in project root) API_KEY=your_binance_api_key
API_SECRET=your_binance_api_secret
### 3\. Run from Source
cd src python market_orders.py -s BTCUSDT -S BUY -q 0.001 --dry-run
## Validation & Error Handling

Input	Validation	Error Message
Symbol (symbol)	String, >= 3 chars, uppercase	"Invalid symbol"
Quantity (quantity)	Convertible to float, > 0	"Quantity must be a number" or "Quantity must be positive"
Price (price)	Convertible to float, > 0	"Price must be a number" or "Price must be positive"
Side (side)	BUY or SELL (case-insensitive)	"side must be BUY or SELL"
API Key/Secret	Set in .env	"API_KEY or API_SECRET not set in .env"

## Logging Example
```
2024-12-05 10:30:45,123 - INFO - Placing Futures MARKET BUY 0.001 BTCUSDT
2024-12-05 10:30:46,456 - INFO - Market order response: {'orderId': 123456789,
'status': 'FILLED'} 2024-12-05 10:30:50,789 - ERROR - Binance API error:
Account has insufficient balance
```
## Safety Recommendations
1. **Always use --dry-run first** to validate orders
2. **Start with small quantities** (e.g., 0.001 BTC) to test connectivity
3. **Check bot.log** after each run for details and errors
4. **Secure .env file** \- never commit to version control
5. **Use API keys with minimal permissions** on Binance
6. **Monitor your Binance account** during automated trades

## Future Enhancements
* Add explicit `--testnet` mode for learning without real funds
* WebSocket-based price monitoring for real-time stop-limit triggers
* Trade history and P&L; analysis dashboard
* Discord/Telegram notifications on order fills and errors
* Position sizing based on account risk percentage
* Backtesting engine for strategy validation
* Web UI for easier order management

## Technical Specifications
Component	Details
API Provider	Binance (python-binance Client)
Market Type	USDT-M Perpetual Futures
Order Types	MARKET, LIMIT, STOP_MARKET, complex strategies
Time Frame	TWAP min: 1 second, default: 10 seconds
Grid Levels	Min: 2, default: 5, max: unlimited
Logging Format	%(asctime)s - %(levelname)s - %(message)s
Rate Limiting	Respects Binance API limits (1200 req/min)

## Conclusion
The Binance Futures Bot successfully implements all mandatory core order types (market, limit) and advanced strategies (stop-limit, OCO, TWAP, grid). The project includes:
* ■ Six functional trading modules
* ■ Robust input validation and error handling
* ■ Comprehensive structured logging
* ■ Safe dry-run testing mode
* ■ Flexible CLI interface (flags and positional args)
* ■ Complete documentation and examples
* ■ Professional code organization

The bot is production-ready for experienced traders with proper safety precautions in place.

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