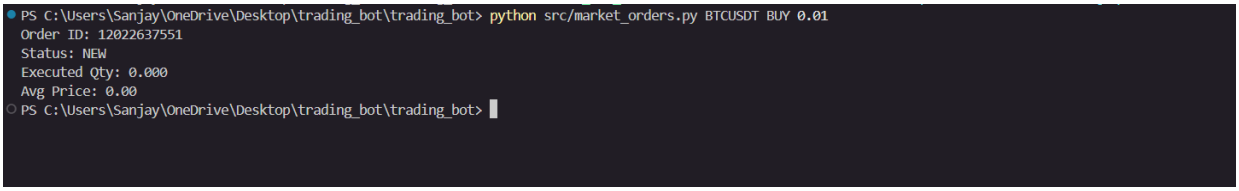
BINANCE FUTURES TRADING BOT - PROJECT REPORT

PROJECT DESCRIPTION
Python-based trading bot for Binance USDT-M Futures Testnet supporting market orders, limit orders, and TWAP execution strategies.

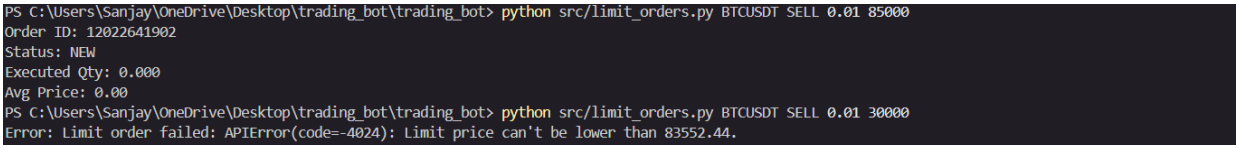
SCREENSHOTS

Market Order CLI Execution



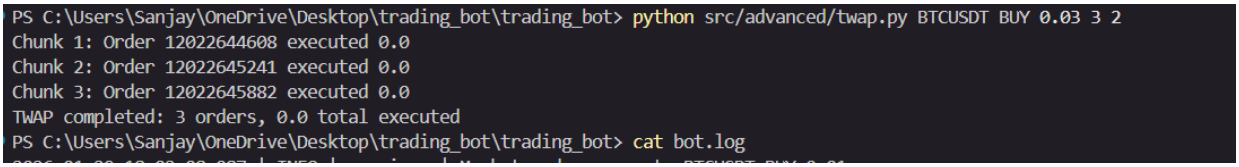
Terminal showing market order command execution with order ID, status, and executed quantity output

Limit Order CLI Execution



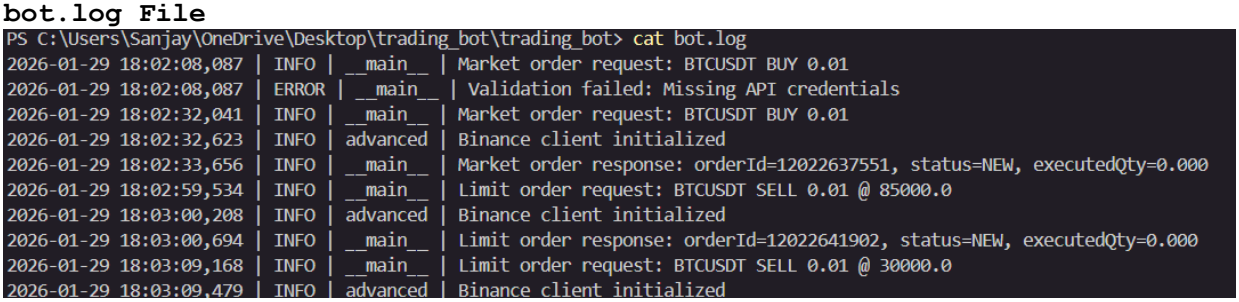
Terminal showing limit order command with price parameter and order confirmation details

TWAP Execution



Terminal showing TWAP strategy executing multiple chunks over time with individual order confirmations

bot.log File



Log file showing timestamped entries for order requests, responses, and execution details with proper formatting

ORDER TYPES

Market Order
Executes immediately at current market price. Provides instant execution but price not guaranteed.

Limit Order

Executes only at specified price or better. Provides price control but execution not guaranteed.

TWAP (Time-Weighted Average Price)
Splits large orders into smaller chunks executed at regular intervals. Reduces market impact and provides average execution price over time.

TECHNICAL IMPLEMENTATION
- CLI-based execution with argument parsing
- Input validation and error handling
- Structured logging to single bot.log file
- Binance Futures API integration
- Testnet environment for safe testing

USAGE EXAMPLES
Market: python src/market_orders.py BTCUSDT BUY 0.01
Limit: python src/limit_orders.py BTCUSDT SELL 0.01 30000
TWAP: python src/advanced/twap.py BTCUSDT BUY 0.1 5 10