

Binance Futures CLI Bot - Report

1. Project Overview

This project is a command-line based Binance USDT-M Futures trading bot. It supports multiple order types including market, limit, OCO-like (stop-market) and TWAP (time-based splitting). It uses Binance API with secure environment-based credentials.

2. Folder Structure

/src/

market_orders.py - Handles market orders

limit_orders.py - Handles limit orders

/advanced/

oco.py - Simulated OCO order using stop-limit

twap.py - Implements TWAP strategy

bot.log - Logs all orders and errors

README.md - Setup instructions and usage

requirements.txt - Dependencies

3. Key Features

- Market and Limit orders with CLI args
- Advanced orders (OCO-style, TWAP)
- Logging using `bot.log`
- Uses `.env` to store API credentials securely

4. Sample Command Usage

```
python src/market_orders.py BTCUSDT BUY 0.01
```

```
python src/limit_orders.py BTCUSDT SELL 0.01 62000
```

```
python src/advanced/oco.py BTCUSDT 0.01 62000 61500 61000
```

```
python src/advanced/twap.py BTCUSDT BUY 0.1 5 10
```

5. Logging Example

```
2025-07-08 20:00:01 - INFO - Market order placed: {...}
```

```
2025-07-08 20:00:02 - ERROR - Error placing limit order: {...}
```

6. Conclusion

This bot provides a foundational framework for futures trading automation. Its modular structure and logging

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capabilities make it easy to expand and integrate more strategies.