

# EXP\_A — Baseline MTF — tanpa TWAP indikator & eksekusi; V

Tanggal preset: 23 August 2025 | settings\_hash: 8f7b7dcaacb7

- Symbol: ADAUSDT
- MTF policy: soft
- HTF / LTF: True / True
- Wait close 15m / Intrabar: True / False
- Confirm logic: none
- VWAP confirm: False
- TWAP indicator: False
- TWAP exec: False
- TWAP anchor/windows: rolling | 15m=20, 5m=36, 1m=120
- TWAP ATR k: 0.4
- TWAP slicing: child=4, dur=90s, timeout=10s, post\_only=True
- Scores: LONG $\geq$ 2.3 | SHORT $\geq$ 2.0 | HTF bonus=0.5 | LTF confirm=1.0
- ATR% gate: [0.6, 4.0]
- ML prob (long/short): 0.6/0.45

## EXP\_B — +TWAP indikator — filter deviasi $k \cdot \text{ATR}$ & konfirmas

Tanggal preset: 23 August 2025 | settings\_hash: aec5591ced12

- Symbol: ADAUSD
- MTF policy: soft
- HTF / LTF: True / True
- Wait close 15m / Intrabar: True / False
- Confirm logic: twap\_only
- VWAP confirm: False
- TWAP indicator: True
- TWAP exec: False
- TWAP anchor/windows: rolling | 15m=20, 5m=36, 1m=120
- TWAP ATR k: 0.4
- TWAP slicing: child=4, dur=90s, timeout=10s, post\_only=True
- Scores: LONG $\geq$ 2.3 | SHORT $\geq$ 2.0 | HTF bonus=0.5 | LTF confirm=1.0
- ATR% gate: [0.6, 4.0]
- ML prob (long/short): 0.6/0.45

## EXP\_C — +TWAP eksekusi — order slicing 4 child/90s; fallback

Tanggal preset: 23 August 2025 | settings\_hash: 3a14a5f18b23

- Symbol: ADAUSD
- MTF policy: soft
- HTF / LTF: True / True
- Wait close 15m / Intrabar: True / False
- Confirm logic: twap\_only
- VWAP confirm: False
- TWAP indicator: True
- TWAP exec: True
- TWAP anchor/windows: rolling | 15m=20, 5m=36, 1m=120
- TWAP ATR k: 0.4
- TWAP slicing: child=4, dur=90s, timeout=10s, post\_only=True
- Scores: LONG $\geq$ 2.3 | SHORT $\geq$ 2.0 | HTF bonus=0.5 | LTF confirm=1.0
- ATR% gate: [0.6, 4.0]
- ML prob (long/short): 0.6/0.45

## EXP\_D — +VWAP+TWAP (any\_of) — indikator konfirmasi mem

Tanggal preset: 23 August 2025 | settings\_hash: ac301c737d3e

- Symbol: ADAUSD
- MTF policy: soft
- HTF / LTF: True / True
- Wait close 15m / Intrabar: True / False
- Confirm logic: any\_of(vwap,twap)
- VWAP confirm: True
- TWAP indicator: True
- TWAP exec: True
- TWAP anchor/windows: rolling | 15m=20, 5m=36, 1m=120
- TWAP ATR k: 0.4
- TWAP slicing: child=4, dur=90s, timeout=10s, post\_only=True
- Scores: LONG $\geq$ 2.3 | SHORT $\geq$ 2.0 | HTF bonus=0.5 | LTF confirm=1.0
- ATR% gate: [0.6, 4.0]
- ML prob (long/short): 0.6/0.45