

# Package: TrueWAP (via r-universe)

June 4, 2026

**Type** Package

**Title** True Range-Weighted Average Price ('TrueWAP')

**Version** 0.1.0

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**Description** This groundbreaking technical indicator directly integrates volatility into price averaging by weighting median range-bound prices using the True Range. Unlike conventional metrics such as TWAP (Time-Weighted Average Price), which focuses solely on time, or VWAP (Volume-Weighted Average Price), which emphasizes volume, 'TrueWAP' captures fluctuating market behavior by reflecting true price movement within high/low performance boundaries.

**License** GPL (>=2)

**URL** <https://github.com/CallawayCross/TrueWAP>,  
<https://callawaycross.github.io/TrueWAP/>,  
<https://rstudio.github.io/truemap/>, <https://truemap.r-lib.org/>

**BugReports** <https://github.com/CallawayCross/TrueWAP/issues>

**Depends** R (>= 4.3.2)

**Imports** zoo (>= 1.8-14), TTR (>= 0.24.4)

**Encoding** UTF-8

**LazyData** true

**RoxygenNote** 7.3.2

**Suggests** knitr, rmarkdown, testthat (>= 3.0.0)

**VignetteBuilder** knitr

**Config/testthat/edition** 3

**Config/pak/sysreqs** libssl-dev

**Repository** <https://callawaycross.r-universe.dev>

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**RemoteUrl** <https://github.com/callawaycross/truemap>

**RemoteRef** HEAD

**RemoteSha** 7653a7be9f1d4f22bff2e45273a7482af3127a11

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anchoredTrueWAP	<i>Title anchoredTrueWAP</i>
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## Description

Calculates Anchored True Range-Weighted Average Price (TrueWAP)

## Usage

anchoredTrueWAP(high, low, close, true\_range, period)

## Arguments

high	Vector of High Values
low	Vector of Low Values
close	Vector of Close Values
true_range	Vector of True Range Values
period	Vector of bars since start of fixed period

## Value

Vector of Anchored TrueWAP values

**Examples**

```
data(nikkei)
anchoredTrueWAP(
  high = nikkei$High
  , low = nikkei$Low
  , close = nikkei$Close
  , true_range = nikkei$tr
  , period = nikkei$bars_since_segment
)
```

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anchoredTWAP	<i>Title anchoredTWAP</i>
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**Description**

Calculates Anchored Time-Weighted Average Price (TWAP)

**Usage**

```
anchoredTWAP(OHLC, period)
```

**Arguments**

OHLC	Data frame object with Open, High, Low, & Close fields
period	Vector of bars since start of fixed period

**Value**

Vector of Anchored TWAP values

**Examples**

```
data(nikkei)
anchoredTWAP(
  OHLC = nikkei$OHLC
  , period = nikkei$bars_since_segment
)
```

---

anchoredVWAP	<i>Title anchoredVWAP</i>
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**Description**

Calculates Anchored Volume-Weighted Average Price (VWAP)

**Usage**

```
anchoredVWAP(HLC3, volume, period)
```

**Arguments**

HLC3	Vector of High, Low, Close Average Values
volume	Vector of Volume values
period	Vector of bars since start of fixed period

**Value**

Vector of Anchored VWAP values

**Examples**

```
data(nikkei)
anchoredVWAP(
HLC3 = nikkei$HLC3
, volume = nikkei$Volume
, period = nikkei$bars_since_segment
)
```

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nikkei	<i>nikkei</i>
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**Description**

An example data set of OHLCV data for Nikkei 225 (Osaka), Active Daily Continuation

**Usage**

```
data("nikkei")
```

**Format**

A data frame with 4411 observations on the following 27 variables.

Open a numeric vector  
High a numeric vector  
Low a numeric vector  
Close a numeric vector  
Volume a numeric vector  
Adjusted a numeric vector  
OHLC a numeric vector  
HLC3 a numeric vector  
tr a numeric vector  
atr a numeric vector  
trueHigh a numeric vector  
trueLow a numeric vector  
segment a Date  
Date a Date  
FirstRowNumSegment a numeric vector  
RowNum a numeric vector  
bars\_since\_segment a numeric vector  
current\_std a numeric vector  
Mature\_Days a numeric vector  
Mature\_STD a numeric vector  
lags\_mature\_days a numeric vector  
lags\_mature\_std a numeric vector  
current\_sma a numeric vector  
current\_adiv a numeric vector  
Mature\_ADIV a numeric vector  
Current\_IV a numeric vector  
lags\_mature\_adiv a numeric vector

**Examples**

```
data(nikkei)
## maybe str(nikkei) ; plot(nikkei) ...
```

---

TrueWAP

*Title TrueWAP*


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**Description**

Calculates True Range-Weighted Average Price (TrueWAP)

**Usage**

TrueWAP(high, low, close, true\_range, period)

**Arguments**

high	Vector of High Values
low	Vector of Low Values
close	Vector of Close Values
true_range	Vector of True Range Values
period	Rolling window length

**Value**

Vector of TrueWAP values

**Examples**

```
data(nikkei)
TrueWAP(
  high = nikkei$High
  , low = nikkei$Low
  , close = nikkei$Close
  , true_range = nikkei$tr
  , period = 50)
```

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TWAP

*Title TWAP*


---

**Description**

Calculates Time-Weighted Average Price (TWAP)

**Usage**

TWAP(OHLC, period)

**Arguments**

OHLC	Data frame object with Open, High, Low, & Close fields
period	Rolling window length

**Value**

Vector of VWAP values

**Examples**

```
data(nikkei)
VWAP(nikkei$OHLC, 50)
```

---

VWAP

*Title VWAP*

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**Description**

Calculates Volume-Weighted Average Price (VWAP)

**Usage**

```
VWAP(HLC3, volume, period)
```

**Arguments**

HLC3	Vector of High, Low, Close Average Values
volume	Vector of Volume values
period	Rolling window length

**Value**

Vector of VWAP values

**Examples**

```
data(nikkei)
VWAP(nikkei$HLC3, nikkei$Volume, 50)
```

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