



使用说明书

USER GUIDE / V1.0

成交量加权参考 · ATR 距离与价格位置

Volume-Weighted Price Reference · ATR Distance

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封面为产品概念图 / Cover artwork is conceptual

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1. 这条线用来观察什么 / What the Line Helps You Observe

VWAP Pro 在主图显示锚定区间内的成交量加权价格参考，用 ATR 带观察价格离参考线有多远。先选累计区间，再读收盘位于带内、上方还是下方。

VWAP Pro overlays a volume-weighted price reference for an anchored interval, with an ATR band for distance. Choose the interval, then read whether close is inside, above, or below the band.

$$\text{VWAP} = \Sigma(\text{Source} \times \text{Volume}) / \Sigma \text{Volume}$$

ATR 带不是统计置信带，也不表示价格必然被"吸回"。上方、下方和带内描述相对位置，不直接判定趋势或给出买卖指令。

The ATR band is not a statistical confidence interval and does not require price to revert. Above, below, and inside describe relative positions, not trend verdicts or trading instructions.

推荐阅读顺序 / Reading Order

1. 确认锚点、周期与数据可用。
 2. 读 VWAP 及参考带的相对位置。
 3. 连续观察靠近、穿越与远离，再结合价格结构。
1. Check the anchor, timeframe, and data.
 2. Read position relative to VWAP and the band.
 3. Observe approaches, crossings, and moves away alongside price structure.



独立示例：VWAP=100，ATR=2，k=0.6。非真实行情。

Independent examples. Not market data.

2. 先选对锚点 / Choose the Anchor

模式 Mode	累计方式与图表要求 Accumulation and chart requirement
Daily (默认 Default)	按交易所日柱边界重置；只支持日内时间 K 线 Resets at exchange daily-bar boundaries; intraday time-based charts only
Weekly	按交易所周柱边界重置；支持日内或 1D Resets at exchange weekly-bar boundaries; intraday or 1D charts
Manual	从符合手动时间条件的柱开始；支持标准时间 K 线 Starts from the bar qualifying for the selected time; standard time-based charts

日 / 周边界按品种的交易时间与时段定义，不随图表显示时区改变，也不保证是北京时间或本地时间零点。本版不支持 tick 图或 Heikin Ashi、Renko 等非标准图表。

Daily and weekly boundaries follow the symbol's exchange time and trading-session definitions, not the chart's display timezone. They are not necessarily midnight in Beijing or local time. Tick charts and non-standard charts such as Heikin Ashi or Renko are unsupported.

手动时间按整根柱处理 / Manual Time Uses Whole Bars

只纳入开盘时间大于或等于锚定时刻的柱，不拆分一根柱中的价格与量。例如 15 分钟图选择 09:37，09:30 开始的柱不会部分计入；第一根可纳入的通常是 09:45 柱。

Only bars opening at or after the selected anchor are included; a bar's price and volume are not split. On a 15-minute chart with a 09:37 anchor, the 09:30 bar is not partially included; the first qualifying bar is normally 09:45.

脚本须看到锚点前一柱，或首根加载柱恰好在锚定时刻。若历史从锚点之后才开始，不能把残缺片段当成完整锚定 VWAP：加载更多历史或选择覆盖完整的锚点。

The script must see a bar before the anchor, or the first loaded bar must open exactly at the anchor. History starting later cannot substitute for a complete anchored VWAP. Load more history or choose an anchor with complete coverage.

Daily / Weekly 若从日 / 周中途加载，也会等待下一个真实边界；若首根加载柱正好是边界，则可从该处开始。

Daily/Weekly loading mid-period waits for the next actual boundary. A first loaded bar exactly at the boundary can start that period.

手动时间默认保存为 2025-08-01 00:00 UTC+8，不是推荐锚点。卡片起始时间以品种交易所时区显示，代表实际纳入的首柱；历史不足时标记为未确认。

The saved manual default is 2025-08-01 00:00 UTC+8, not a recommended anchor. The card shows the actual included start in the symbol's exchange timezone; an incomplete start is marked unconfirmed.

3. 读懂参考带与显示 / Read the Band and Display

参考带为 $VWAP \pm k \times ATR$ ，默认 ATR 长度 14、 $k=0.6$ 。带内包括上下边界。先判断是否在带内，再判断在带的上方或下方；所以收盘略高于 VWAP，也可能仍属于带内。

The reference band is $VWAP \pm k \times ATR$, with ATR length 14 and $k=0.6$ by default. Band edges are included. Inside-band classification takes priority over above/below, so a close slightly above VWAP can still be inside the band.

ATR 使用当前图表数据，不随 VWAP 锚点重置；系数为 0 时参考带缩为中心线。

ATR uses current-chart data and does not reset with the VWAP anchor. A multiplier of 0 collapses the band to its centerline.

观察设置 Observation setting	默认或用途 Default or purpose
锚定模式 Anchor	Daily；也可选 Weekly、Manual Daily; Weekly and Manual available
价格源 Price source	HLC3；可改收盘价 HLC3; close also available
ATR 长度 ATR length	14；控制波动参考的观察长度 14; volatility-reference lookback
参考带系数 Band multiplier	0.6；只改变带宽，不改变 VWAP 0.6; changes band width, not VWAP
主线、发光、参考带与背景 Line, glow, band, background	显示可调，不改变累计计算 Adjustable display, without changing accumulation
事件标记 Event markers	默认关 Off by default
提醒条件 Alert conditions	默认开；仍需创建 TradingView 提醒 On by default; a TradingView alert must still be created
事件收盘确认 Close-confirmed events	默认开；只约束事件 On by default; applies only to events

默认主线宽 3、光晕宽 7、带透明度 88、背景透明度 90。关闭主线会同时隐藏光晕；参考带、背景和事件独立控制。状态卡支持中英切换、自动/深/浅主题、四角位置与字号设置。

Defaults are line width 3, glow width 7, band transparency 88, and background transparency 90. Hiding the main line also hides its glow; the band, background, and events are independent. The status card supports Chinese/English, Auto/Light/Dark themes, four corners, and text-size settings.

VWAP、ATR 带和状态在盘中随当前价格与量数据更新。事件选择收盘确认不会冻结曲线。进入参考带既可能来自价格变化，也可能来自 VWAP 或 ATR 带本身的变化。

VWAP, the ATR band, and state update intrabar with current price and volume. Close-confirmed events do not freeze the curves. A band entry can result from price movement or from changes in VWAP or the ATR band itself.

卡片只跟随最新柱，不跟随十字光标。VWAP 与半带宽按品种最小跳动单位显示；显示取整不改变实际边界。比较参数时固定品种、周期和历史，每次只改一类。

The card follows the latest bar, not the crosshair. VWAP and half-band width use the symbol's tick-size formatting; rounding does not change actual boundaries. Compare one setting category at a time on the same asset, timeframe, and history.

4. 事件与提醒 / Events and Alerts

条件 Condition	描述 Description
VWAP 向上穿越 Cross Up	收盘价与 VWAP 的关系从下方或相等转为上方 Close moves from below or equal to above VWAP
VWAP 向下穿越 Cross Down	收盘价与 VWAP 的关系从上方或相等转为下方 Close moves from above or equal to below VWAP
VWAP 进入参考带 Enter Band	从带外变为带内，含边界；仅影线触碰不算 Moves from outside to inside, including edges; a wick touch alone does not qualify

比较价格始终为图表收盘价（盘中为最新价）；但 HLC3/Close 价格源会改变 VWAP，因此事件结果与时点也可能改变。当前与前一柱须在同一锚定段有效；锚点重置时 VWAP 可以跳变，但不算穿越。穿越事件不必等 ATR 预热，带内事件须前后两柱的带都可用。

The comparison price is always chart close/current last price. Changing HLC3/Close changes VWAP and can therefore change event results and timing. Current and prior bars must be valid in the same anchor segment. VWAP may jump on an anchor reset, but that is not a crossing. Crosses need no ATR warmup; band entry requires valid bands on both bars.

创建提醒 / Create an Alert

1. 选好品种、周期、锚定及带宽设置，保持提醒开关开启。
2. 在 TradingView 创建提醒，选择本指标与三种条件之一。
3. 默认保留事件收盘确认，并在提醒频率选择“每根 K 线收盘时”；选择通知方式后创建。
4. 要看事件图形，可另开标记；隐藏标记不会关闭提醒条件。

1. Set the symbol, timeframe, anchor, and band settings, leaving alerts enabled.
2. Create a TradingView alert and choose this indicator and one of the three conditions.
3. Keep close confirmation enabled by default and choose Once Per Bar Close; select notification options and create it.
4. Enable markers separately if wanted. Hidden markers do not disable alert conditions.

关闭事件收盘确认会允许盘中条件变化，事件可能在收盘前消失；这不是冻结模式。历史标记不代表曾经收到实时通知。TradingView 保存创建时的脚本和设置快照；修改代码、参数、品种或周期后，应删除旧提醒并重建。[官方提醒说明](#)。

Disabling event close confirmation allows conditions that can change or disappear before the close; it is not a freeze mode. Historical markers do not establish that a live notification was sent. TradingView saves a creation-time script/settings snapshot; delete and recreate alerts after changing code, inputs, symbol, or timeframe. See the linked official alert documentation.

5. 数据状态与常见问题 / Data Status and Questions

VWAP 使用柱价格与图表量数据加权，不代表账户真实持仓成本；不同市场的量口径可能不同。缺失量、负量或无效价格会使本段不完整并停止绘图与事件，不会用 1 补量。日/周模式等下一真实边界；手动模式需修复缺失/无效样本的数据，或选择没有这些样本的新锚点，仅增加更早历史不能修复同一个坏样本。

VWAP weights bar prices by the chart's volume feed, not an account's actual cost basis; volume definitions vary by market. Missing/negative volume or invalid prices make the segment incomplete and stop plots and events, without substituting volume=1. Daily/Weekly wait for the next boundary. Manual requires corrected missing/invalid data or a new anchor excluding those samples; more earlier history does not fix the same bad sample.

零成交量是合法值。累计量尚为零时等待有效成交量；此前累计量已为正时，零量柱保持 VWAP，价格仍可相对既有参考线形成事件。ATR 预热期间 VWAP 可中性显示，但参考带尚不可用。

Zero volume is valid. With no positive accumulated volume, the script waits; after positive volume has accumulated, a zero-volume bar holds VWAP while price may still form events relative to it. During ATR warmup, VWAP can appear in a neutral color while the band is unavailable.

现象 Question	先检查 Check first
没有线 No line	图表类型、周期、锚点覆盖、量数据 Chart type, timeframe, anchor coverage, volume
线在动，但没有标记 Moving line, no marker	标记默认关；事件默认等收盘 Markers default off; events default to close confirmation
改参数后旧提醒不变 Old alert ignores new inputs	删除旧快照并重建提醒 Delete and recreate the alert snapshot
进入带内但未碰 VWAP Band entry without touching VWAP	带有宽度；进入带内不要求穿过中心线 The band has width; entry need not cross its center

"数据完整"仅表示已加载锚段起点已知且未检测到坏样本，不认证数据源真实完整。历史、量口径、图表粒度和锚点均影响结果；不承诺任何情况下"绝不重绘"、价格回归或交易结果。

"Data complete" means a known loaded-anchor start with no detected invalid samples, not certified feed completeness. History, volume definitions, chart granularity, and anchor affect results. There is no blanket non-repainting claim or guarantee of reversion or trading results.

通过 [TradingView 使用入口](#) 打开脚本，添加到受支持的标准时间图，从默认设置开始观察。

Open the [TradingView script](#), add it to a supported standard time-based chart, and start with the defaults.

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