



S-Trader





CPKC | Coppock Curve

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Description

The Coppock Curve is a momentum indicator developed by Edwin "Sedge" Coppock, who was an economist by training. Coppock introduced the indicator in Barron's in October 1965. The goal of this indicator is to identify long-term opportunities in the S&P 500 and Dow Industrials. The signal is very simple. Coppock used monthly data to identify buying opportunities when the indicator moved from negative territory to positive territory. Although Coppock did not use it for sell signals, many technical analysts consider a cross from positive to negative territory as a sell signal.

Formula

- Step 1: Calculate First Period ROC using existing formulas;
- Step 2: Calculate Second Period ROC using existing formulas;
- Step 3: Calculate the Sum of First Period ROC and Second Period ROC;
- Step 4: CPKC = Moving Average of the Sum using existing formulas.

Parameters

Source	Any price source (O, H, L, C, Vol, OI) or any other built-in or custom study
First Period ROC	Any number of periods
Second Period ROC	Any number of periods
Coppock Period	Any number of periods



MA Type	Any available moving average type
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Output value(s)

There is one output value resulting from the formula, the Coppock Curve.

Plot

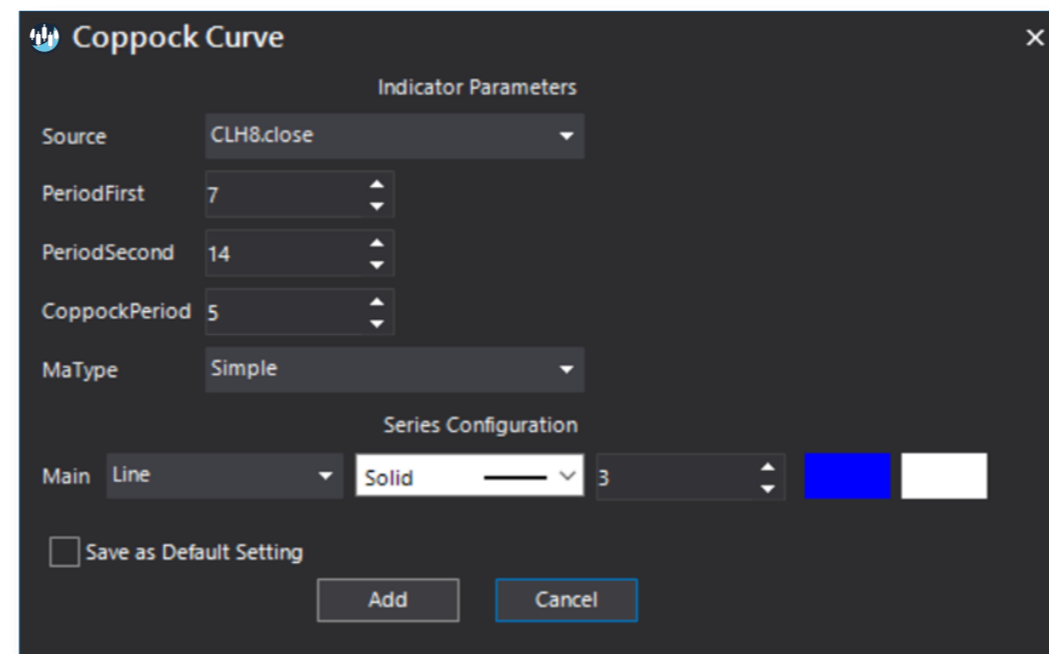
The plot is in a separate panel at the bottom.

Quant Script™ Syntax

Short Form	<i>CPKC</i> (Source, First Period ROC, Second Period ROC, Coppock Period, MA Type)
Long Form	<i>CoppockCurve</i> (Source, First Period ROC, Second Period ROC, Coppock Period, MA Type)

Dialogs

Chart Study Dialog





Sample Chart With Study





Quant Script™ Wizard Study Dialog

The image shows two overlapping dialog boxes from the S-Trader platform. The top dialog is titled "Custom Study Wizard" and contains the following fields and controls:

- Save To Group: Default (dropdown)
- Custom Study Name: [Empty text box]
- Password: [Empty text box]
- Result: Line (dropdown), DashDotDot (dropdown), 2 (spin box), [Color swatches]
- Reverse_Result: Line (dropdown), DashDot (dropdown), 2 (spin box), [Color swatches]
- Add To New Panel:
- Buttons: Add New Variable, Edit Selected Variable
- Table headers: Name, Description

The bottom dialog is titled "Add Variable" and contains the following fields and controls:

- Name: [Empty text box]
- Description: [Empty text box]
- Variable list (left): CoppockCurve, CPKC, DetrendedPriceOscillator, DPO, ElderRayBearPower, ElderRayBullPower, ElderThermometerBear, ElderThermometerBull, ERBP, ERRP, ETHB, ETHR, FCO, FractalChaosOscillator, IMI, IntradayMomentumIndex, MACD, MACDH
- Source: CLOSE (dropdown)
- PeriodFirst: 7 (spin box)
- PeriodSecond: 14 (spin box)
- CoppockPeriod: 5 (spin box)
- MaType: Simple (dropdown)
- Button: Create Script Line
- Preview: CoppockCurve(CLOSE, 7, 14, 5, Simple)
- Buttons: OK, Cancel



Quant Script™ Study Dialog

Custom Study Editor

Save To Group: 3_OSCILLATORS_PRICE A 8.25

Custom Study Name: CPKC

Password:

Result: Line | DashDotDot | 2 | █ █

Reverse_Result: Line | DashDot | 2 | █ █

Formula Add To New Panel

```
# SET RESULT = CPKC(CLOSE, 7, 14, 5, SIMPLE)
SET REVERSE_RESULT = CoppockCurve(CLOSE, 7, 14, 5, SIMPLE)
```