

SaxoStrats - FX Breakout Monitor - a Donchian breakout signal overview - BETA



Breakout alerts for new 19-day and 49-day high/low closing levels

December 18, 2018 14:56 (CET)

	Quote	Trend	ATR	NEW Breakouts**								Number of breakouts for prior 8 days				Recent New*** 19-Day Signals									
				UP*		Break Level		DOWN*		Break Level		Up		Down		Up		Down		12/17/2018		12/14/2018		12/13/2018	
				19	49	19	49	19	49	19	49	19	49	19	49	19	49	19	49	U	D	U	D	U	D
EURUSD	1.1383	0	0.0078	0.3	2.7	1.1403	1.1593	1.2	2.1	1.1289	1.1218														
USDJPY	112.42	0	0.62	2.2	2.7	113.79	114.07	X	1.1	112.68	111.77														
EURJPY	127.96	-1	0.89	1.5	2.3	129.29	130.04	0.0	0.4	127.92	127.60														
EURGBP	0.8978	1	0.0062	1.3	1.3	0.9062	0.9062	2.2	4.5	0.8842	0.8700			3	3										
GBPUSD	1.2678	-1	0.0121	1.6	4.5	1.2877	1.3230	1.6	1.6	1.2487	1.2487					2	2								
EURCHF	1.1271	-1	0.0051	1.5	4.0	1.1346	1.1475	0.6	0.6	1.1241	1.1241					2	2								
USDCHF	0.9902	-1	0.0056	1.5	3.7	0.9988	1.0109	X	0.5	0.9904	0.9874					3									
AUDUSD	0.7192	-1	0.0059	2.8	2.8	0.7358	0.7358	0.3	2.3	0.7172	0.7055					2						L			
AUDNZD	1.0477	-1	0.0059	3.2	7.6	1.0669	1.093	0.2	0.2	1.0464	1.0464					3	3								
NZDUSD	0.6865	0	0.0059	1.1	1.1	0.6930	0.6930	1.6	7.1	0.677	0.6449														
USDCAD	1.341	1	0.0080	X	X	1.3407	1.3407	2.7	5.9	1.319	1.2934			3	3			H							
EURAUD	1.5827	1	0.0107	X	4.2	1.5806	1.6274	3.7	3.7	1.5432	1.5432			3				H							
EURCAD	1.5264	1	0.0103	X	X	1.5221	1.5221	2.7	3.9	1.4983	1.4861	H	H	1	1										
GBPAUD	1.7628	0	0.0177	0.8	5.3	1.7766	1.8571	1.9	1.9	1.7294	1.7294														
GBPCAD	1.7002	0	0.0162	0.6	1.5	1.7105	1.7239	1.7	2.1	1.6721	1.6656					1									
AUDCAD	0.9645	0	0.0065	1.3	1.3	0.9732	0.9732	1.2	6.6	0.9568	0.9217														

*Distance in ATR's from Break Level

**Whether price currently in breakout

***Only if prior 8 days saw <4 sigs

"X" indicates current price is beyond breakout level

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December 18, 2018 14:56 (CET)				NEW** Breakouts								Number of breakouts for prior 8 days				Recent New*** 19-Day Signals								
Quote	Trend	ATR	UP*				DOWN*				Up		Down		Up		Down		12/17/2018		12/14/2018		12/13/2018	
			19	49	19	49	19	49	19	49	19	49	19	49	19	49	19	49	U	D	U	D	U	D
AUDJPY	80.85	-1	0.76	3.7	3.7	83.63	83.63	X	2.2	81.02	79.20										L			
GBPJPY	142.52	-1	1.37	2.4	4.7	145.79	149.01	0.7	0.7	141.57	141.57													
GBPCHF	1.2554	-1	0.0105	2.5	5.8	1.2814	1.3157	1.4	1.4	1.2403	1.2403													
EURSEK	10.291	0	0.0599	0.7	2.0	10.334	10.413	1.7	1.7	10.188	10.188													
EURNOK	9.885	1	0.0547	X	X	9.813	9.813	4.4	8.3	9.647	9.429	H	H			1	1			H				
NOKSEK	1.041	-1	0.0067	3.3	8.5	1.0631	1.0981	X	X	1.0477	1.0477									L		L		
USDSEK	9.041	0	0.0758	0.9	1.8	9.110	9.176	0.8	1.8	8.980	8.906													
USDNOK	8.684	1	0.0753	X	X	8.647	8.647	2.4	7.1	8.503	8.147	H	H			1	1			H				
USDTRY	5.353	0	0.1138	0.3	5.0	5.388	5.926	1.7	1.7	5.164	5.164													
USDMXN	20.10	0	0.255	2.0	2.0	20.62	20.62	0.1	5.3	20.07	18.75													
USDZAR	14.36	1	0.255	0.2	1.7	14.40	14.79	2.7	2.7	13.67	13.67					1					H			
USD RUB	66.93	1	0.760	0.3	1.5	67.18	68.06	1.7	2.3	65.65	65.20													
USDSGD	1.3703	0	0.0048	1.5	3.2	1.3776	1.3857	1.0	1.0	1.3653	1.3653													
USDTHB	32.77	0	0.156	1.9	3.3	33.074	33.281	0.1	1.8	32.750	32.493													
XAUUSD	1248.2	1	10.435	0.1	0.1	1249.3	1249.3	3.2	5.1	1215.1	1194.8					1	1							
XAGUSD	14.64	1	0.226	0.5	0.5	14.751	14.751	2.2	2.9	14.150	13.999					3	1						H	

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