

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



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

December 20, 2018 15:53 (CET)				NEW Breakouts**								Number of breakouts for prior 8 days				Recent New*** 19-Day Signals								
Quote	Trend	ATR	UP*		Break Level		DOWN*		Break Level		Up		Down		Up		Down		12/19/2018		12/18/2018		12/17/2018	
			19	49	19	49	19	49	19	49	19	49	19	49	19	49	19	49	U	D	U	D	U	D
EURUSD	1.1453	0	0.0080	X	1.6	1.1393	1.1579	2.1	2.9	1.1289	1.1218	H												
USDJPY	111.52	-1	0.63	3.6	4.0	113.79	114.07	X	X	112.48	111.77		L	L				2			L		L	
EURJPY	127.74	0	0.89	1.7	2.5	129.29	129.94	X	0.2	127.84	127.60		L					1					L	
EURGBP	0.9045	1	0.0061	0.3	0.3	0.9062	0.9062	3.3	5.7	0.8842	0.8700					2	2							
GBPUSD	1.2661	-1	0.0119	1.4	4.4	1.2827	1.3181	1.5	1.5	1.2487	1.2487							2	2					
EURCHF	1.1342	0	0.0051	0.1	2.5	1.1346	1.1469	2.0	2.0	1.1241	1.1241							2	2					
USDCHF	0.9903	0	0.0057	1.5	3.6	0.9988	1.0109	X	0.5	0.9904	0.9874		L					1						
AUDUSD	0.7128	-1	0.0061	3.7	3.7	0.7358	0.7358	0.3	1.2	0.7109	0.7055							3			L			
AUDNZD	1.0515	-1	0.0060	2.6	6.1	1.0669	1.0884	0.8	0.8	1.0464	1.0464							1	1					
NZDUSD	0.6779	0	0.0061	2.5	2.5	0.6930	0.6930	0.2	4.5	0.6767	0.6507							1			L			
USDCAD	1.347	1	0.0082	0.2	0.2	1.3484	1.3484	3.3	6.5	1.3197	1.2934				4	4				H		H	H	
EURAUD	1.6066	1	0.0113	X	1.5	1.6003	1.624	5.6	5.6	1.5432	1.5432				4						H		H	
EURCAD	1.5425	1	0.0105	X	X	1.5338	1.5338	4.2	5.4	1.4983	1.4861	H	H		2	2				H		H		
GBPAUD	1.7762	0	0.0177	0.0	3.9	1.7766	1.8457	2.6	2.6	1.7294	1.7294													
GBPCAD	1.7054	0	0.0159	0.3	1.0	1.7105	1.7211	2.1	2.5	1.6721	1.6656							1						
AUDCAD	0.9601	0	0.0068	1.9	1.9	0.9732	0.9732	0.4	5.6	0.9571	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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			19	49	19	49	19	49	19	49	19	49	19	49	19	49	19	49	U	D	U	D	U	D
AUDJPY	79.49	-1	0.80	5.2	5.2	83.63	83.63	X	0.3	79.96	79.25													
GBPJPY	141.21	-1	1.34	3.4	5.8	145.79	149.01	X	X	141.57	141.57			L	L									
GBPCHF	1.2539	-1	0.0101	2.5	6.1	1.279	1.3157	1.3	1.3	1.2403	1.2403													
EURSEK	10.268	0	0.0634	1.3	2.3	10.352	10.413	1.3	1.3	10.188	10.188					1				H				
EURNOK	9.919	1	0.0564	0.1	0.1	9.922	9.922	4.8	8.7	9.647	9.429					3	3			H		H		H
NOKSEK	1.0352	-1	0.0071	3.9	8.9	1.0631	1.0981	X	X	1.0385	1.0385											L		L
USDSEK	8.963	0	0.0797	1.8	2.7	9.110	9.176	X	0.7	8.980	8.906													
USDNOK	8.659	1	0.0785	0.9	0.9	8.733	8.733	2.0	6.5	8.503	8.147					2	2					H		H
USDTRY	5.245	0	0.1142	1.3	4.8	5.388	5.787	0.7	0.7	5.164	5.164													
USDMXN	19.88	-1	0.259	2.8	2.8	20.62	20.62	X	4.4	20.07	18.75													
USDZAR	14.22	1	0.256	0.7	2.2	14.40	14.79	2.2	2.2	13.67	13.67					1								
USD RUB	67.79	1	0.777	X	0.4	67.43	68.06	2.0	3.3	66.21	65.20	H				2				H		H		
USDSGD	1.3699	0	0.0049	1.6	3.2	1.3776	1.3857	0.9	0.9	1.3653	1.3653													
USDTHB	32.67	-1	0.153	2.5	4.0	33.048	33.281	X	1.1	32.715	32.493												L	
XAUUSD	1260.6	1	10.978	X	X	1249.4	1249.4	4.1	5.5	1215.1	1200.4	H	H			1	1					H		
XAGUSD	14.80	1	0.229	X	X	14.751	14.751	2.9	3.5	14.150	13.999	H	H			2	1							

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