

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



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

February 7, 2019 14:03 (CET)

Breakouts

	Quote	Trend	ATR	High Closes		Low Closes		19-Day High Close Breakout						49-d High Break			19-Day Low Close Breakout						49-d Low Break										
				19	49	19	49	Today	T-1	-2	-3	-4	-5	-6	Today	T-1	PW*	Today	T-1	-2	-3	-4	-5	-6	Today	T-1	PW*						
				EURUSD	1.1341	-1	0.0070	1.148	1.1543	1.1304	1.1304	2.0									2.9						0.5						
USDJPY	109.71	1	0.69	109.97	113.66	108.16	107.68	0.4	X	X	X						5.7						2.2							2.9			
EURJPY	124.43	0	0.93	125.69	129.06	123.95	122.67	1.3			X	X		X			5.0						0.5							1.9			
EURGBP	0.8792	-1	0.0066	0.89149	0.90617	0.8642	0.8642	1.9									4.1						2.3							2.3			
GBPUSD	1.2900	1	0.0110	1.3196	1.3196	1.2844	1.2487	2.7									2.7						0.5							3.8			
EURCHF	1.1357	1	0.0049	1.14137	1.14137	1.1250	1.1228	1.1							X		1.1			X			2.2							2.6			
USDCHF	1.0014	1	0.0056	1.0021	1.0021	0.9810	0.9744	0.1	X	X	X						0.1	X	X				3.6							4.8			
AUDUSD	0.7112	0	0.0064	0.7273	0.7358	0.7094	0.6985	2.5						X	X		3.9						0.3							2.0			
AUDNZD	1.0520	-1	0.0064	1.0635	1.0635	1.0471	1.0457	1.8									1.8						0.8							1.0			
NZDUSD	0.676	0	0.0059	0.6916	0.6930	0.6732	0.6655	2.7						X	X		2.9						0.5							1.8			
USDCAD	1.3256	0	0.0077	1.3355	1.3638	1.3102	1.3102	1.3									4.9						2.0			X	X	X		2.0		X	
EURAUD	1.5946	-1	0.0130	1.59912	1.62681	1.57426	1.54317	0.3	X								2.5						1.6				X			4.0			
EURCAD	1.5033	-1	0.0097	1.52356	1.5636	1.49701	1.49701	2.1									6.2						0.6			X	X	X	X	0.6		X	
GBPAUD	1.8138	1	0.0190	1.8418	1.8418	1.7801	1.7294	1.5									1.5						1.8							4.5			
GBPCAD	1.7099	1	0.0153	1.7455	1.7455	1.6992	1.6721	2.3									2.3						0.7							2.5			
AUDCAD	0.9427	0	0.0067	0.956	0.9732	0.9388	0.9388	2.0									4.6						0.6	X					0.6		X		

*PW = Prior Week

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



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

February 7, 2019 14:03 (CET)

Breakouts

	Quote	Trend	ATR	High Closes		Low Closes		19-Day High Close Breakout						49-d High Break			19-Day Low Close Breakout						49-d Low Break						
				19	49	19	49	Today	T-1	-2	-3	-4	-5	-6	Today	T-1	PW*	Today	T-1	-2	-3	-4	-5	-6	Today	T-1	PW*		
				AUDJPY	78.03	1	0.88	79.555	83.628	77.771	75.43	1.7		X	X	X	X	X	6.4		0.3								
GBPJPY	141.53	1	1.45	144.57	144.63	139.122	135.97	2.1							2.1		1.7									3.8			
GBPCHF	1.2918	1	0.0105	1.3114	1.3114	1.26	1.24	1.9							1.9		2.8									4.9			
EURSEK	10.480	1	0.0558	10.4589	10.4589	10.2347	10.1525	X	X		X		X	X	X	X	4.4									5.9			
EURNOK	9.722	-1	0.0514	9.8040	10.0247	9.6503	9.6467	1.6							5.9		1.4				X	X				1.5			
NOKSEK	1.078	1	0.0066	1.0775	1.0775	1.0464	1.0246	X	X		X		X	X	X	X	4.8									8.0			
USDSEK	9.240	1	0.0716	9.2051	9.2051	8.9321	8.8533	X	X	X	X		X	X	X	4.3										5.4			
USDNOK	8.572	0	0.0679	8.6015	8.7705	8.4251	8.4251	0.4							2.9		2.2						X		2.2		X		
USDTRY	5.262	-1	0.0887	5.4471	5.4857	5.1646	5.1646	2.1							2.5		1.1				X	X				1.1			
USDMXN	19.16	-1	0.179	19.1685	20.5178	18.8917	18.8917	0.1							7.6		1.5									1.5			
USDZAR	13.62	-1	0.194	13.9732	14.643	13.2542	13.2542	1.8							5.3		1.9				X	X				1.9		X	
USD RUB	66.08	-1	0.662	67.065	69.5475	65.3799	65.3799	1.5							5.2		1.1				X	X				1.1		X	
USDSGD	1.3563	0	0.0045	1.361	1.3764	1.3456	1.3456	1.0							4.4		2.4				X	X				2.4		X	
USDTHB	31.25	-1	0.152	31.9300	32.8940	31.229	31.229	4.5							10.8		0.1				X	X			0.1		0.1		X
XAUUSD	1309.4	1	10.155	1321.25	1321.25	1280.47	1220.52	1.2				X	X	1.2	X	2.8										8.8			
XAGUSD	15.70	0	0.211	16.066	16.066	15.27	14.2048	1.7				X	1.7	X	2.0										7.1				

*PW = Prior Week