

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



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

February 13, 2019 15:41 (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      | 1.1292  | -1         | 0.0068  | 1.148                      | 1.1543 | 1.1276 | 1.1276 | 2.8 |    |                 |       |     |                           |       |     | 3.7 |    |    | 0.2            |    | X     |     |     |   |  |
| USDJPY | 110.84 | 1     | 0.66   | 110.48      | 113.63  | 108.89     | 107.68  | X                          | X      | X      |        |     |    |                 |       | 4.2 |                           |       | 3.0 |     |    |    |                |    |       | 4.8 |     |   |  |
| EURJPY | 125.16 | 1     | 0.89   | 125.69      | 129.06  | 123.95     | 122.67  | 0.6                        |        |        |        |     |    |                 |       | 4.4 |                           |       | 1.4 |     |    |    |                |    |       | 2.8 |     |   |  |
| EURGBP | 0.8760 | -1    | 0.0063 | 0.88291     | 0.90617 | 0.8642     | 0.8642  | 1.1                        |        |        |        |     |    |                 |       | 4.8 |                           |       | 1.9 |     |    |    |                |    |       | 1.9 |     |   |  |
| GBPUSD | 1.2891 | 0     | 0.0107 | 1.3196      | 1.3196  | 1.2855     | 1.2487  | 2.8                        |        |        |        |     |    |                 |       | 2.8 |                           |       | 0.3 |     | X  |    |                |    |       | 3.8 |     |   |  |
| EURCHF | 1.1366 | 1     | 0.0053 | 1.14137     | 1.14137 | 1.1264     | 1.1228  | 0.9                        |        |        |        |     |    |                 |       | 0.9 |                           |       | 1.9 |     |    |    |                |    |       | 2.6 |     |   |  |
| USDCHF | 1.0066 | 1     | 0.0057 | 1.0067      | 1.0067  | 0.9918     | 0.9744  | 0.0                        | X      | X      |        |     |    |                 |       | 0.0 | X                         | X     | 2.6 |     |    |    |                |    |       | 5.7 |     |   |  |
| AUDUSD | 0.7112 | -1    | 0.0061 | 0.7273      | 0.7273  | 0.7062     | 0.6985  | 2.6                        |        |        |        |     |    |                 |       | 2.6 |                           |       | 0.8 |     | X  | X  |                |    |       | 2.1 |     |   |  |
| AUDNZD | 1.0432 | -1    | 0.0066 | 1.0633      | 1.0635  | 1.0471     | 1.0457  | 3.0                        |        |        |        |     |    |                 |       | 3.1 |                           |       | X   |     |    |    |                |    |       | X   |     |   |  |
| NZDUSD | 0.6818 | -1    | 0.0059 | 0.6916      | 0.6916  | 0.6732     | 0.6655  | 1.7                        |        |        |        |     |    |                 |       | 1.7 |                           |       | 1.5 |     |    |    |                |    |       | 2.8 |     |   |  |
| USDCAD | 1.3233 | 0     | 0.0079 | 1.3355      | 1.3638  | 1.3102     | 1.3102  | 1.5                        |        |        |        |     |    |                 |       | 5.1 |                           |       | 1.7 |     |    |    |                |    |       | 1.7 |     |   |  |
| EURAUD | 1.5878 | 0     | 0.0123 | 1.59912     | 1.62681 | 1.57426    | 1.57063 | 0.9                        |        |        |        |     |    |                 |       | 3.2 |                           |       | 1.1 |     |    |    |                |    |       | 1.4 |     |   |  |
| EURCAD | 1.4942 | -1    | 0.0096 | 1.51846     | 1.5636  | 1.49701    | 1.49701 | 2.5                        |        |        |        |     |    |                 |       | 7.2 |                           |       | X   |     |    |    |                |    | X     | X   | X   | X |  |
| GBPAUD | 1.8126 | 1     | 0.0179 | 1.8418      | 1.8418  | 1.7896     | 1.7329  | 1.6                        |        |        |        |     |    |                 |       | 1.6 |                           |       | 1.3 |     |    |    |                |    |       | 4.4 |     |   |  |
| GBPCAD | 1.7058 | 0     | 0.0152 | 1.7455      | 1.7455  | 1.6992     | 1.6721  | 2.6                        |        |        |        |     |    |                 |       | 2.6 |                           |       | 0.4 |     |    |    |                |    |       | 2.2 |     |   |  |
| AUDCAD | 0.9411 | -1    | 0.0065 | 0.9543      | 0.9669  | 0.9388     | 0.9388  | 2.0                        |        |        |        |     |    |                 |       | 4.0 |                           |       | 0.4 |     |    |    |                | X  | 0.4   |     | X   |   |  |

\*PW = Prior Week

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|         | 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      | 78.83   | 0          | 0.84    | 79.555                     | 82.115 | 77.771 | 75.43 | 0.9 |    |                 |       |     |                           |       | X   | 3.9 |    |    |                |    |       |     |     |  |  |  | 1.3 |  |  |     |  |  |
| GBPJPY  | 142.88 | 1     | 1.36   | 144.57      | 144.57  | 141.315    | 135.97  | 1.2                        |        |        |       |     |    |                 |       | 1.2 |                           |       |     |     |    |    |                |    |       |     | 1.2 |  |  |  |     |  |  | 5.1 |  |  |
| GBPCHF  | 1.2976 | 1     | 0.0105 | 1.3114      | 1.3114  | 1.28       | 1.24    | 1.3                        |        |        |       |     |    |                 |       | 1.3 |                           |       |     |     |    |    |                |    |       |     | 1.5 |  |  |  |     |  |  | 5.5 |  |  |
| EURSEK  | 10.413 | 1     | 0.0565 | 10.5025     | 10.5025 | 10.2478    | 10.1525 | 1.6                        |        |        |       |     |    |                 | X     | 1.6 |                           | X     |     |     |    |    |                |    |       |     | 2.9 |  |  |  |     |  |  | 4.6 |  |  |
| EURNOK  | 9.752  | 0     | 0.0532 | 9.8290      | 10.0247 | 9.6503     | 9.6503  | 1.5                        |        |        | X     | X   |    |                 |       | 5.1 |                           |       |     |     |    |    |                |    |       |     | 1.9 |  |  |  |     |  |  | 1.9 |  |  |
| NOKSEK  | 1.0677 | 1     | 0.0070 | 1.0775      | 1.0775  | 1.0495     | 1.0246  | 1.4                        |        |        |       |     |    |                 | X     | 1.4 |                           | X     |     |     |    |    |                |    |       |     | 2.6 |  |  |  |     |  |  | 6.2 |  |  |
| USDSEK  | 9.221  | 1     | 0.0709 | 9.3078      | 9.3078  | 9.0166     | 8.8533  | 1.2                        |        |        | X     | X   | X  | X               | X     | 1.2 |                           | X     |     |     |    |    |                |    |       |     | 2.9 |  |  |  |     |  |  | 5.2 |  |  |
| USDNOK  | 8.636  | 1     | 0.0686 | 8.7171      | 8.7705  | 8.4251     | 8.4251  | 1.2                        |        |        | X     | X   |    |                 |       | 2.0 |                           |       |     |     |    |    |                |    |       |     | 3.1 |  |  |  |     |  |  | 3.1 |  |  |
| USDTRY  | 5.256  | -1    | 0.0821 | 5.3413      | 5.4857  | 5.1646     | 5.1646  | 1.0                        |        |        |       |     |    |                 |       | 2.8 |                           |       |     |     |    |    |                |    |       |     | 1.1 |  |  |  |     |  |  | 1.1 |  |  |
| USDMXN  | 19.38  | 1     | 0.181  | 19.3050     | 20.3169 | 18.9877    | 18.8917 | X                          |        |        | X     |     |    |                 |       | 5.2 |                           |       |     |     |    |    |                |    |       |     | 2.2 |  |  |  |     |  |  | 2.7 |  |  |
| USDZAR  | 13.88  | 0     | 0.194  | 13.9732     | 14.643  | 13.2542    | 13.2542 | 0.5                        |        |        |       |     |    |                 |       | 3.9 |                           |       |     |     |    |    |                |    |       |     | 3.2 |  |  |  |     |  |  | 3.2 |  |  |
| USD RUB | 65.72  | -1    | 0.652  | 66.5051     | 69.5475 | 65.3799    | 65.3799 | 1.2                        |        |        |       |     |    |                 |       | 5.9 |                           |       |     |     |    |    |                |    |       |     | 0.5 |  |  |  |     |  |  | 0.5 |  |  |
| USDSGD  | 1.3569 | 0     | 0.0046 | 1.361       | 1.3764  | 1.3456     | 1.3456  | 0.9                        |        |        |       |     |    |                 |       | 4.3 |                           |       |     |     |    |    |                |    |       |     | 2.5 |  |  |  |     |  |  | 2.5 |  |  |
| USDTHB  | 31.33  | -1    | 0.170  | 31.8070     | 32.8940 | 31.229     | 31.229  | 2.8                        |        |        |       |     |    |                 |       | 9.2 |                           |       |     |     |    |    |                |    |       |     | 0.6 |  |  |  |     |  |  | 0.6 |  |  |
| XAUUSD  | 1312.5 | 1     | 9.967  | 1321.25     | 1321.25 | 1280.47    | 1237.78 | 0.9                        |        |        |       |     |    |                 |       | 0.9 |                           |       |     |     |    |    |                |    |       |     | 3.2 |  |  |  |     |  |  | 7.5 |  |  |
| XAGUSD  | 15.75  | 0     | 0.205  | 16.066      | 16.066  | 15.27      | 14.4713 | 1.6                        |        |        |       |     |    |                 |       | 1.6 |                           |       |     |     |    |    |                |    |       |     | 2.3 |  |  |  |     |  |  | 6.2 |  |  |

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