

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



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

January 16, 2019 14:01 (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	1.1380	0	0.0080	1.1543	1.1543	1.1344	1.1218	2.0						X		2.0		X	0.4						
USDJPY	108.81	-1	0.80	111.37	113.84	107.68	107.68	3.2								6.3			1.4								1.4		
EURJPY	123.82	-1	1.06	126.93	129.29	122.67	122.67	2.9								5.1			1.1								1.1		
EURGBP	0.8862	-1	0.0067	0.90409	0.90617	0.8875	0.8700	2.7								3.0			X	X	X	X					2.4		
GBPUSD	1.2842	1	0.0117	1.2864	1.2992	1.2607	1.2487	0.2		X	X			X		1.3			2.0								3.0		
EURCHF	1.1268	0	0.0053	1.13209	1.1416	1.1228	1.1228	1.0					X			2.8			0.8							0.8		X	
USDCHF	0.9901	-1	0.0068	0.9957	1.0109	0.9744	0.9744	0.8								3.1			2.3			X				2.3		X	
AUDUSD	0.7172	0	0.0063	0.7215	0.7358	0.6985	0.6985	0.7			X	X				3.0			3.0							3.0			
AUDNZD	1.0605	0	0.0068	1.0620	1.0724	1.0457	1.0457	0.2						X		1.7			2.2							2.2			
NZDUSD	0.6763	0	0.0058	0.6832	0.6930	0.6655	0.6655	1.2								2.9			1.9							1.9			
USDCAD	1.327	-1	0.0080	1.3638	1.3638	1.3209	1.3148	4.6								4.6			0.8			X	X			1.5			
EURAUD	1.5868	0	0.0137	1.62681	1.62681	1.58487	1.54317	2.9								2.9			0.1	X						3.2			
EURCAD	1.5101	0	0.0110	1.5636	1.5636	1.514	1.48605	4.9								4.9			X	X						2.2			
GBPAUD	1.7906	1	0.0191	1.8100	1.8100	1.774	1.7294	1.0								1.0			0.9							3.2			
GBPCAD	1.7041	0	0.0162	1.7403	1.7403	1.6872	1.6721	2.2								2.2			1.0							2.0			
AUDCAD	0.9517	-1	0.0070	0.9617	0.9732	0.9449	0.9449	1.4								3.1			1.0							1.0			

*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	78.03	-1	0.95	78.706	83.628	75.43	75.43	0.7									5.9			2.7							
GBPJPY	139.72	-1	1.56	140.686	147.704	135.97	135.97	0.6									5.1			2.4									2.4		
GBPCHF	1.2715	1	0.0110	1.2704	1.3075	1.25	1.24	X	X		X						3.3			2.3									2.8		
EURSEK	10.238	0	0.0622	10.336	10.3518	10.1525	10.1525	1.6									1.8			1.4									1.4		
EURNOK	9.734	-1	0.0613	10.0247	10.0247	9.7489	9.5187	4.7									4.7			X	X								3.5		
NOKSEK	1.0517	0	0.0077	1.0503	1.0762	1.0246	1.0246	X					X				3.2			3.5									3.5		
USDSEK	8.996	-1	0.0826	9.1037	9.1511	8.8533	8.8533	1.3									1.9			1.7									1.7		
USDNOK	8.554	-1	0.0788	8.7705	8.7705	8.4686	8.3751	2.8									2.8			1.1							X		2.3		
USDTRY	5.402	0	0.1134	5.4857	5.4857	5.2625	5.1642	0.7									0.7			1.2									2.1		
USDMXN	19.03	-1	0.208	19.9389	20.6166	18.9827	18.9827	4.4									7.7			0.2			X			X	X	X	0.2		X
USDZAR	13.73	-1	0.224	14.643	14.643	13.738	13.6684	4.1									4.1			X	X	X	X	X	X				0.3		
USD RUB	66.78	0	0.810	69.5475	69.5475	66.6725	65.6199	3.4									3.4			0.1									1.4		
USDSGD	1.3557	-1	0.0048	1.3738	1.3842	1.3526	1.3526	3.8									6.0			0.7						X	X		0.7		X
USDTHB	31.74	-1	0.164	32.6410	33.1420	31.918	31.918	5.5									8.5			X	X					X	X		X	X	X
XAUUSD	1289.2	1	10.479	1294.28	1294.28	1256.94	1200.37	0.5									0.5			3.1									8.5		
XAGUSD	15.55	1	0.210	15.7535	15.7535	14.6529	13.9986	1.0						X			1.0			4.3								7.4			

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