

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



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

January 8, 2019 15:21 (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		1/7/2019		1/4/2019		1/3/2019			
				19	49	19	49	19	49	19	49	19	49	19	49	19	49	U	D	U	D	U	D
EURUSD	1.1434	1	0.0081	0.5	0.5	1.1474	1.1474	1.6	2.7	1.1306	1.1218			2	2								
USDJPY	108.9	-1	0.83	5.7	6.2	113.63	114.07	1.5	1.5	107.68	107.68					4	4						
EURJPY	124.52	-1	1.13	4.0	4.6	129.06	129.72	1.6	1.6	122.67	122.67					2	2						L
EURGBP	0.8975	0	0.0062	1.1	1.4	0.9043	0.9062	0.3	4.4	0.8954	0.8700					1						L	
GBPUSD	1.274	0	0.0114	0.3	3.4	1.2777	1.3126	1.4	2.2	1.2583	1.2487			1				H					
EURCHF	1.1233	0	0.0053	1.6	4.2	1.1317	1.1459	0.0	0.0	1.1231	1.1231					1	1						
USDCHF	0.9824	-1	0.0067	2.3	4.3	0.998	1.0109	0.4	0.4	0.9797	0.9797					4	4		L				
AUDUSD	0.7131	-1	0.0066	1.5	3.5	0.7227	0.7358	2.2	2.2	0.6985	0.6985					2	2						
AUDNZD	1.0618	1	0.0071	X	3.2	1.0582	1.0842	2.3	2.3	1.0457	1.0457	H		2				H		H			
NZDUSD	0.6716	-1	0.0058	2.4	3.7	0.6858	0.6930	1.0	3.4	0.6655	0.6517					2							
USDCAD	1.3298	0	0.0083	4.1	4.1	1.3638	1.3638	X	2.6	1.3299	1.3086			2	2	1			L				
EURAUD	1.6034	1	0.0139	1.7	1.7	1.6268	1.6268	2.3	4.3	1.5719	1.5432			2	2								
EURCAD	1.5205	0	0.0114	3.8	3.8	1.5636	1.5636	0.6	3.0	1.5132	1.4861			3	3								
GBPAUD	1.7866	1	0.0194	1.2	1.2	1.81	1.81	1.9	3.0	1.7495	1.7294			2									
GBPCAD	1.6942	0	0.0158	2.9	2.9	1.7403	1.7403	0.6	1.4	1.6842	1.6721			2	2								
AUDCAD	0.9483	-1	0.0074	2.5	3.4	0.9669	0.9732	0.5	2.4	0.9449	0.9306					2							L

*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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Quote	Trend	ATR	UP*		Break Level		DOWN*		Break Level		Up		Down		Up		Down		1/7/2019		1/4/2019		1/3/2019	
			19	49	19	49	19	49	19	49	19	49	19	49	19	49	19	49	U	D	U	D	U	D
AUDJPY	77.66	-1	1.02	4.4	5.9	82.12	83.63	2.2	2.2	75.43	75.43													
GBPJPY	138.74	-1	1.51	3.2	6.8	143.66	149.01	1.8	1.8	135.97	135.97													L
GBPCHF	1.2516	0	0.0105	0.6	6.1	1.2579	1.3157	0.5	1.1	1.2462	1.2403													
EURSEK	10.185	-1	0.0669	2.5	2.5	10.352	10.352	0.5	0.5	10.153	10.153													
EURNOK	9.768	1	0.0644	4.0	4.0	10.025	10.025	0.7	3.9	9.721	9.519			1	1									
NOKSEK	1.0426	-1	0.0084	1.9	4.8	1.0585	1.083	2.2	2.2	1.0246	1.0246													
USDSEK	8.907	-1	0.0885	2.2	2.8	9.104	9.151	0.6	0.6	8.853	8.853													
USDNOK	8.543	0	0.0818	2.8	2.8	8.771	8.771	0.1	2.3	8.532	8.352			1	1	1					L			
USDTRY	5.479	0	0.1202	X	0.3	5.467	5.511	1.8	2.6	5.263	5.164	H		2										H
USDMXN	19.32	-1	0.223	4.5	5.8	20.32	20.62	X	X	19.36	19.36													
USDZAR	13.92	-1	0.245	2.9	2.9	14.64	14.64	0.2	1.0	13.88	13.67										L		L	
USD RUB	66.92	0	0.895	2.9	2.9	69.55	69.55	0.8	1.4	66.22	65.62			2	2									
USDSGD	1.3589	-1	0.0048	3.6	5.2	1.3764	1.3842	0.6	0.6	1.3562	1.3562										L		L	
USDTHB	32.08	-1	0.169	4.4	6.3	32.827	33.142	0.8	0.8	31.938	31.938													
XAUUSD	1282.0	1	10.898	1.1	1.1	1294.3	1294.3	3.9	7.5	1239.0	1200.4			6	6									
XAGUSD	15.63	1	0.223	0.5	0.5	15.742	15.742	4.7	7.3	14.581	13.999			6	6									

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