

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



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

January 28, 2019 14:58 (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	1.1420	0	0.0075	1.1543	1.1543	1.1304	1.1289	1.6								1.6			1.5	X					
USDJPY	109.41	-1	0.73	109.78	113.79	107.68	107.68	0.5								6.0			2.4								2.4		
EURJPY	124.95	-1	1.01	124.92	129.29	122.67	122.67	X								4.3			2.3							2.3			
EURGBP	0.8672	-1	0.0069	0.90263	0.90617	0.8642	0.8642	5.1								5.7			0.4	X	X	X	X			0.4	X	X	
GBPUSD	1.3168	1	0.0118	1.3196	1.3196	1.2607	1.2487	0.2	X		X					0.2	X	X	4.8							5.8			
EURCHF	1.1330	0	0.0052	1.13352	1.1346	1.1228	1.1228	0.1								0.3			2.0							2.0			
USDCHF	0.9921	1	0.0061	0.9973	0.9988	0.9744	0.9744	0.9								1.1			2.9							2.9			
AUDUSD	0.7174	1	0.0062	0.7215	0.7358	0.6985	0.6985	0.7								3.0			3.1							3.1			
AUDNZD	1.0487	0	0.0066	1.0635	1.0669	1.0466	1.0457	2.3								2.8			0.3							0.5			
NZDUSD	0.6841	1	0.0058	0.6839	0.6930	0.6655	0.6655	X	X							1.5			3.2							3.2			
USDCAD	1.3259	-1	0.0078	1.3579	1.3638	1.3209	1.319	4.1								4.9			0.6							0.9			
EURAUD	1.5918	-1	0.0127	1.62631	1.62681	1.58334	1.54317	2.7								2.8			0.7							3.8			
EURCAD	1.5142	-1	0.0104	1.54034	1.5636	1.50676	1.49834	2.5								4.8			0.7							1.5			
GBPAUD	1.8355	1	0.0186	1.8418	1.8418	1.774	1.7294	0.3			X	X	X			0.3		X	3.3							5.7			
GBPCAD	1.746	1	0.0160	1.7443	1.7443	1.6872	1.6721	X	X	X	X					X	X	X	3.7							4.6			
AUDCAD	0.9512	-1	0.0066	0.9572	0.9732	0.9449	0.9449	0.9								3.3			0.9							0.9			

*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	78.50	0	0.91	78.678	83.628	75.43	75.43	0.2								5.6										3.4					
GBPJPY	144.08	1	1.53	144.57	145.79	135.97	135.97	0.3	X			X				1.1										5.3						5.3			
GBPCHF	1.3064	1	0.0111	1.3114	1.3114	1.25	1.24	0.5	X	X	X	X				0.5	X	X								5.4						6.0			
EURSEK	10.350	0	0.0580	10.3174	10.3518	10.1711	10.1525	X	X							0.0										3.1						3.4			
EURNOK	9.728	-1	0.0557	9.9004	10.0247	9.7080	9.6467	3.1								5.3									0.4		X				X		1.5		
NOKSEK	1.0639	1	0.0071	1.0627	1.0631	1.0263	1.0246	X	X	X				X	X											5.3						5.6			
USDSEK	9.063	0	0.0742	9.0852	9.1096	8.8698	8.8533	0.3			X					0.6										2.6						2.8			
USDNOK	8.518	-1	0.0720	8.7164	8.7705	8.4686	8.4686	2.7								3.5										0.7						0.7			
USDTRY	5.305	0	0.0982	5.4857	5.4857	5.2654	5.1642	1.8								1.8									0.4		X				1.4				
USDMXN	19.02	-1	0.194	19.6291	20.6166	18.8917	18.8917	3.1								8.2									0.7						0.7				
USDZAR	13.67	-1	0.204	14.4613	14.643	13.6192	13.6192	3.9								4.8									0.2	X					0.2	X			
USD RUB	66.00	-1	0.732	69.1426	69.5475	65.7628	65.6476	4.3								4.8									0.3		X	X			X	0.5			
USDSGD	1.3534	-1	0.0046	1.3665	1.3776	1.3526	1.3526	2.8								5.3									0.2						0.2				
USDTHB	31.54	-1	0.161	32.2700	33.0740	31.524	31.524	4.5								9.6									0.1	X		X			0.1	X	X		
XAUUSD	1299.8	1	10.502	1305.25	1305.25	1280.47	1215.05	0.5	X							0.5	X								1.8						8.1				
XAGUSD	15.66	1	0.216	15.7675	15.7675	15.27	14.1497	0.5	X							0.5	X								1.8						7.0				

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