

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



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

March 11, 2019 15:09 (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	1.1248	-1	0.0064	1.1389	1.1543	1.1193	1.1193	2.2								4.6							0.9		X		
USDJPY	111.12	1	0.59	111.89	111.89	110.47	107.68	1.3								1.3		X					1.1						5.9		
EURJPY	124.99	0	0.83	127.18	127.18	124.78	122.67	2.6								2.6		X				0.3						2.8			
EURGBP	0.8595	-1	0.0065	0.88219	0.90263	0.85431	0.8543	3.5								6.6							0.8					0.8			
GBPUSD	1.3087	1	0.0108	1.3309	1.3309	1.2803	1.2607	2.1								2.1							2.6					4.5			
EURCHF	1.1354	0	0.0045	1.13872	1.14137	1.1321	1.1228	0.7								1.3							0.7		X			2.8			
USDCHF	1.0094	1	0.0053	1.0113	1.0113	0.9982	0.9744	0.4		X						0.4		X					2.1				6.6				
AUDUSD	0.7062	-1	0.0060	0.7186	0.7273	0.7016	0.6985	2.1								3.5							0.8		X	X		1.3			
AUDNZD	1.0346	-1	0.0057	1.0448	1.0635	1.0353	1.0353	1.8								5.1						X	X	X	X		X	X	X		
NZDUSD	0.6826	1	0.0057	0.6888	0.6916	0.6736	0.6655	1.1								1.6							1.6				3.0				
USDCAD	1.3401	1	0.0078	1.3455	1.3579	1.3135	1.3102	0.7		X	X	X				2.3							3.4				3.8				
EURAUD	1.5927	0	0.0121	1.60795	1.62631	1.58152	1.57426	1.3			X					2.8							0.9				1.5				
EURCAD	1.5073	0	0.0098	1.51984	1.54034	1.48891	1.48891	1.3			X					3.4							1.9				1.9				
GBPAUD	1.853	1	0.0178	1.8729	1.8729	1.8016	1.774	1.1			X					1.1		X					2.9				4.4				
GBPCAD	1.7537	1	0.0152	1.7704	1.7704	1.702	1.6872	1.1			X	X				1.1		X					3.4				4.4				
AUDCAD	0.9464	0	0.0068	0.9466	0.9572	0.9343	0.9343	0.0								1.6							1.8				1.8				

\*PW = Prior Week

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				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	78.48	0	0.76	79.608	79.608	78.282	75.43	1.5								1.5			0.3								4.0		
GBPJPY	145.42	1	1.36	147.726	147.726	141.443	135.97	1.7								1.7			2.9								6.9		
GBPCHF	1.321	1	0.0108	1.3329	1.3329	1.29	1.25	1.1								1.1			3.2								6.9		
EURSEK	10.580	1	0.0624	10.6133	10.6133	10.4377	10.1711	0.5								0.5			2.3								6.5		
EURNOK	9.770	1	0.0523	9.8419	9.9004	9.7151	9.6503	1.4	X							2.5			1.1								2.3		
NOKSEK	1.0829	0	0.0065	1.0868	1.0868	1.0701	1.0263	0.6								0.6			2.0								8.7		
USDSEK	9.406	1	0.0757	9.4556	9.4556	9.2386	8.8698	0.7			X					0.7		X	2.2								7.1		
USDNOK	8.686	1	0.0697	8.7797	8.7797	8.5567	8.4251	1.3			X					1.3		X	1.9								3.7		
USDTRY	5.437	1	0.0641	5.4702	5.4857	5.2526	5.1646	0.5			X	X	X	X	X	0.8			2.9								4.2		
USDMXN	19.42	1	0.168	19.5512	19.6291	19.1337	18.8917	0.8			X					1.2			1.7								3.2		
USDZAR	14.36	1	0.191	14.5036	14.5036	13.7686	13.2542	0.8			X	X		X	X	0.8		X	3.1								5.8		
USDRUB	65.99	1	0.543	66.6534	69.1426	65.3831	65.3799	1.2								5.8			1.1								1.1		
USDSGD	1.3584	0	0.0041	1.3609	1.3665	1.3473	1.3456	0.6								2.0			2.7								3.1		
USDTHB	31.72	1	0.166	31.8620	32.2700	31.091	31.091	0.9			X		X	X		3.3			3.8								3.8		
XAUUSD	1294.1	-1	11.090	1340.94	1340.94	1285.61	1280.47	4.2								4.2			0.8		X	X		X	X		1.2		
XAGUSD	15.29	-1	0.215	16.0491	16.066	15.0233	15.0233	3.5								3.6			1.2		X	X		X	X		1.2		X

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