

SaxoStrats - FX Breakout Monitor - a Donchian breakout signal overview



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

October 4, 2019 15:35 (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	1.0966	-1	0.0060	1.1073	1.1214	1.0899	1.0899	1.8								4.1			1.1								1.1			X	X	1.1		X
USDJPY	107.03	0	0.66	108.45	108.78	106.92	105.3	2.2								2.7			0.2								2.6							
EURJPY	117.37	0	0.77	119.72	121.15	117.22	116.26	3.0								4.9			0.2	X	X						1.4							
EURGBP	0.8919	-1	0.0065	0.89706	0.93117	0.88157	0.8816	0.8								6.0			1.6								1.6							
GBPUSD	1.2295	0	0.0101	1.2526	1.2526	1.2289	1.2033	2.3								2.3			0.1								2.6							
EURCHF	1.0917	1	0.0057	1.10002	1.10477	1.0841	1.0824	1.5								2.3			1.3								1.6							
USDCHF	0.9955	1	0.0065	0.9991	0.9991	0.9855	0.9693	0.6	X				X			0.6	X	X	1.5								4.0							
AUDUSD	0.6761	-1	0.0045	0.6879	0.6879	0.6704	0.6704	2.6								2.6			1.3			X					1.3					X		
AUDNZD	1.0693	0	0.0057	1.0823	1.0823	1.0678	1.0349	2.3								2.3			0.3								6.0							
NZDUSD	0.6323	-1	0.0049	0.6426	0.6613	0.6245	0.6245	2.1								5.9			1.6			X					1.6					X		
USDCAD	1.3304	1	0.0063	1.3337	1.3337	1.3152	1.3151	0.5	X		X					0.5			2.4								2.4							
EURAUD	1.6220	0	0.0113	1.6339	1.66071	1.60242	1.60242	1.0			X	X				3.4			1.7								1.7							
EURCAD	1.4590	0	0.0089	1.47138	1.48987	1.443	1.443	1.4								3.5			1.8				X		X		1.8					X		
GBPAUD	1.8185	1	0.0157	1.8444	1.8444	1.7962	1.7682	1.6								1.6			1.4								3.2							
GBPCAD	1.6358	1	0.0144	1.6612	1.6612	1.6243	1.591	1.8								1.8			0.8								3.1							
AUDCAD	0.8995	0	0.0057	0.9142	0.9142	0.8864	0.8864	2.6								2.6			2.3			X	X				2.3					X		

*PW = Prior Week

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Most recent new breakout signals - and auto-trade parameters/results***

Most recent new signal						Days Since						Max
B/S	Date	Entry	Exit	Exit date*	Last Signal	P/L**	AtSigATR	Stop	MAX	MIN	DrawUp	
EURNOK	B	10/2/2019	10.007	9.987	10/15/2019	1	-0.31	0.1	9.94	10.0404	9.9804	0.54
EURJPY	S	10/2/2019	117.46	117.37	10/15/2019	1	0.11	0.7981	118.2980	117.6500	117.0800	0.48
USDCAD	B	10/2/2019	1.3326	1.3304	10/15/2019	1	-0.32	0.0065	1.3257	1.3348	1.3299	0.34
NZDUSD	S	10/1/2019	0.6245	0.6296	10/14/2019	2	-1.00	0.0049	0.6296	0.6337	0.6219	0.53
EURSEK	B	10/1/2019	10.800	10.811	10/14/2019	2	0.18	0.0629	10.7335	10.8463	10.7804	0.74
USDMXN	B	10/1/2019	19.82	19.66	10/14/2019	2	-1.00	0.1601	19.6566	19.8616	19.494	0.23
USDSGD	B	10/1/2019	1.385	1.380	10/14/2019	2	-1.00	0.0043	1.3804	1.3868	1.3784	0.44
AUDUSD	S	10/1/2019	0.670	0.675	10/14/2019	2	-1.00	0.0045	0.6752	0.6766	0.6671	0.73
AUDJPY	S	10/1/2019	72.2370	72.3630	10/14/2019	2	-0.18	0.6659	72.9362	72.485	71.735	0.75
EURAUD	B	10/1/2019	1.6307	1.6220	10/14/2019	2	-0.70	0.0117	1.6184	1.63683	1.62157	0.53
USDNOK	B	9/30/2019	9.0967	9.1066	10/13/2019	3	0.14	0.0663	9.0271	9.1618	9.09	0.98
XAUUSD	S	9/30/2019	1472.4900	1496.0142	10/13/2019	3	-1.00	22.4040	1496.0142	1519.65	1459.14	0.60
USDCHF	B	9/30/2019	0.9977	0.9955	10/13/2019	3	-0.34	0.0061	0.9913	1.0028	0.9921	0.83
AUDCAD	S	9/30/2019	0.8937	0.8993	10/13/2019	3	-1.00	0.0054	0.8993	0.9013	0.8836	1.89
USDSEK	B	9/30/2019	9.840	9.859	10/13/2019	3	0.23	0.0750	9.7616	9.9307	9.8326	1.21
XAGUSD	S	9/30/2019	16.9958	17.4872	10/13/2019	3	-1.00	0.4680	17.4872	17.795	16.8977	0.21

*If not stopped out

**Multiples of amount risked (-1.05 ATR). Carry not included.

***Auto-trade: requires first new close at new 19-day low/high in five trading days, employs 1.05 ATR stop

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Most recent new breakout signals - and auto-trade parameters/results***

(Cont.)	Most recent new signal					Days Since		P/L**	AtSigATR	Stop	MAX	MIN	Max DrawUp
	B/S	Date	Entry	Exit	Exit date*	Last Signal							
USDTRY	S	9/30/2019	5.650	5.724	10/13/2019	3	-1.00	0.070	5.724	5.758	5.643	0.11	
USDZAR	B	9/27/2019	15.128	15.096	10/10/2019	4	-0.16	0.19	14.9283	15.3991	15.0584	1.43	
EURCAD	S	9/25/2019	1.45	1.46	10/8/2019	6	-1.00	0.009	1.4613	1.46752	1.44164	1.15	
EURUSD	S	9/25/2019	1.0943	1.0966	10/8/2019	6	-0.36	0.0061	1.1008	1.0999	1.0879	1.04	
NOKSEK	B	9/17/2019	1.084	1.076	9/30/2019	12	-1.00	0.0071	1.0763	1.0945	1.0693	1.50	
GBPAUD	B	9/17/2019	1.8205	1.8206	9/30/2019	12	0.01	0.0164	1.8033	1.8497	1.8154	1.78	
GBPCAD	B	9/13/2019	1.6612	1.6462	9/26/2019	14	-1.00	0.0142	1.6462	1.6692	1.6307	0.56	
USDTHB	S	9/12/2019	30.4700	30.6078	9/25/2019	15	-1.00	0.1313	30.6078	30.625	30.374	0.73	
USD RUB	S	9/10/2019	65.3836	63.8374	9/23/2019	17	2.30	0.641	66.0565	65.6409	63.6634	2.68	
EURCHF	B	9/9/2019	1.0958	1.0902	9/22/2019	18	-1.00	0.01	1.0902	1.10191	1.08515	1.15	
GBPCHF	B	9/5/2019	1.22	1.24	9/18/2019	20	2.49	0.01	1.2049	1.2478	1.2109	2.98	
GBPUSD	B	9/5/2019	1.23	1.25	9/18/2019	20	1.33	0.0099	1.2230	1.2527	1.2234	1.96	
USDJPY	B	9/5/2019	106.940	108.450	9/18/2019	20	1.95	0.74	106.1664	108.48	106.62	2.09	
GBPJPY	B	9/5/2019	131.9080	135.2620	9/18/2019	20	2.40	1.3330	130.5084	135.664	130.814	2.82	
EURGBP	S	9/4/2019	0.90064	0.88581	9/17/2019	21	2.10	0.01	0.91	0.90	0.88	2.49	
AUDNZD	B	8/8/2019	1.0496	1.0590	8/21/2019	40	1.54	0.006	1.043	1.060	1.045	1.82	

*If not stopped out

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***Auto-trade: requires first new close at new 19-day low/high in five trading days, employs 1.05 ATR stop