

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



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

October 8, 2019 13:16 (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	1.0990	-1	0.0058	1.1073	1.1214	1.0899	1.0899	1.4								3.8										1.6						1.6		X
USDJPY	106.88	0	0.67	108.45	108.45	106.92	105.3	2.4								2.4										X						2.4		
EURJPY	117.45	0	0.77	119.72	119.72	117.22	116.26	3.0								3.0										0.3						1.5		X X
EURGBP	0.8996	0	0.0065	0.89706	0.93117	0.88157	0.8816	X								4.8										2.8						2.8		
GBPUSD	1.2216	0	0.0099	1.2526	1.2526	1.2289	1.2033	3.1								3.1										X						1.8		
EURCHF	1.0891	0	0.0056	1.10002	1.10002	1.0841	1.0824	2.0								2.0										0.9						1.2		
USDCHF	0.991	0	0.0064	0.9991	0.9991	0.9855	0.9693	1.3				X				1.3										0.9						3.4		
AUDUSD	0.674	-1	0.0044	0.6879	0.6879	0.6704	0.6704	3.1								3.1										0.8						0.8		X
AUDNZD	1.0673	0	0.0057	1.0823	1.0823	1.0696	1.0349	2.6								2.6										X						5.7		
NZDUSD	0.6315	-1	0.0048	0.6406	0.6557	0.6245	0.6245	1.9								5.0										1.4						1.4		X
USDCAD	1.3323	1	0.0062	1.3337	1.3337	1.3194	1.3152	0.2								0.2										2.1						2.8		
EURAUD	1.6306	1	0.0111	1.6339	1.66071	1.60242	1.60242	0.3								2.7										2.5						2.5		
EURCAD	1.4641	0	0.0086	1.47138	1.48987	1.443	1.443	0.8								3.0										2.5						2.5		X
GBPAUD	1.8125	1	0.0157	1.8444	1.8444	1.7962	1.773	2.0								2.0										1.0						2.5		
GBPCAD	1.6275	0	0.0140	1.6612	1.6612	1.626	1.591	2.4								2.4										0.1						2.6		
AUDCAD	0.8979	0	0.0057	0.9142	0.9142	0.8864	0.8864	2.9								2.9										2.0						2.0		X X

\*PW = Prior Week



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



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	
USDTRY	B	10/7/2019	5.832	5.844	10/20/2019	0	0.15	0.072	5.757	5.847	5.797	0.20
USDTHB	S	10/4/2019	30.45	30.41	10/17/2019	1	0.36	0.12	30.57	30.50	30.38	0.64
EURNOK	B	10/2/2019	10.007	10.055	10/15/2019	3	0.73	0.062	9.941	10.055	9.946	0.78
EURJPY	S	10/2/2019	117.46	117.45	10/15/2019	3	0.01	0.80	118.30	117.97	117.08	0.48
USDCAD	B	10/2/2019	1.3326	1.3323	10/15/2019	3	-0.04	0.0065	1.3257	1.3348	1.3288	0.34
NZDUSD	S	10/1/2019	0.6245	0.6296	10/14/2019	4	-1.00	0.0049	0.6296	0.6337	0.6219	0.53
EURSEK	B	10/1/2019	10.800	10.869	10/14/2019	4	1.05	0.063	10.734	10.897	10.780	1.55
USDMXN	B	10/1/2019	19.825	19.657	10/14/2019	4	-1.00	0.160	19.66	19.86	19.49	0.23
USDSGD	B	10/1/2019	1.3849	1.3804	10/14/2019	4	-1.00	0.0043	1.3804	1.3868	1.3777	0.44
AUDUSD	S	10/1/2019	0.6704	0.6752	10/14/2019	4	-1.00	0.0045	0.6752	0.6774	0.6671	0.73
AUDJPY	S	10/1/2019	72.24	72.03	10/14/2019	4	0.29	0.67	72.94	72.55	71.74	0.75
EURAUD	B	10/1/2019	1.6307	1.6306	10/14/2019	4	-0.01	0.0117	1.6184	1.63683	1.6209	0.53
USDNOK	B	9/30/2019	9.097	9.149	10/13/2019	5	0.76	0.066	9.027	9.162	9.081	0.98
XAUUSD	S	9/30/2019	1472.5	1496.0	10/13/2019	5	-1.00	22.4	1496.0	1519.7	1459.1	0.60
USDCHF	B	9/30/2019	0.9977	0.9913	10/13/2019	5	-1.00	0.0061	0.9913	1.0028	0.9906	0.83
AUDCAD	S	9/30/2019	0.8937	0.8993	10/13/2019	5	-1.00	0.0054	0.8993	0.9027	0.8836	1.89

\*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

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



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

(Cont.)	Most recent new signal					Days Since			Stop	MAX	MIN	Max DrawUp
	B/S	Date	Entry	Exit	Exit date*	Last Signal	P/L**	AtSigATR				
USDSEK	B	9/30/2019	9.840	9.890	10/13/2019	5	0.64	0.075	9.762	9.931	9.831	1.21
XAGUSD	S	9/30/2019	17.00	17.49	10/13/2019	5	-1.00	0.47	17.49	17.80	16.90	0.21
USDZAR	B	9/27/2019	15.128	15.287	10/10/2019	6	0.80	0.190	14.928	15.399	15.026	1.43
EURCAD	S	9/25/2019	1.4519	1.4613	10/8/2019	8	-1.00	0.0089	1.4613	1.46752	1.44164	1.15
EURUSD	S	9/25/2019	1.094	1.099	10/8/2019	8	-0.73	0.0061	1.1008	1.1001	1.0879	1.04
NOKSEK	B	9/17/2019	1.0838	1.0763	9/30/2019	14	-1.00	0.0071	1.0763	1.0945	1.0693	1.50
GBPAUD	B	9/17/2019	1.8205	1.8206	9/30/2019	14	0.01	0.0164	1.8033	1.8497	1.8154	1.78
GBPCAD	B	9/13/2019	1.6612	1.6462	9/26/2019	16	-1.00	0.0142	1.6462	1.6692	1.6307	0.56
USDRUB	S	9/10/2019	65.38	63.84	9/23/2019	19	2.30	0.64	66.06	65.64	63.66	2.68
EURCHF	B	9/9/2019	1.0958	1.0902	9/22/2019	20	-1.00	0.0053	1.0902	1.10191	1.08515	1.15
GBPCHF	B	9/5/2019	1.2161	1.2440	9/18/2019	22	2.49	0.0107	1.2049	1.2478	1.2109	2.98
GBPUSD	B	9/5/2019	1.2334	1.2472	9/18/2019	22	1.33	0.0099	1.2230	1.2527	1.2234	1.96
USDJPY	B	9/5/2019	106.94	108.45	9/18/2019	22	1.95	0.74	106.17	108.48	106.62	2.09
GBPJPY	B	9/5/2019	131.91	135.26	9/18/2019	22	2.40	1.33	130.51	135.66	130.81	2.82
EURGBP	S	9/4/2019	0.90064	0.88581	9/17/2019	23	2.10	0.0067	0.9077	0.9031	0.8839	2.49
AUDNZD	B	8/8/2019	1.0496	1.0590	8/21/2019	42	1.54	0.0058	1.0435	1.0602	1.0454	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