

SaxoStrats - FX Breakout Monitor - a Donchian breakout signal overview



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

October 9, 2019 13:46 (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 | 1.0978 | -1 | 0.0058 | 1.1073 | 1.1214 | 1.0899 | 1.0899 | 1.6 | | | | | | | | 4.0 | | | 1.4 | | | | | | | | 1.4 | | |
| USDJPY | 107.38 | 0 | 0.66 | 108.45 | 108.45 | 106.92 | 105.3 | 1.6 | | | | | | | | 1.6 | | | 0.7 | | | | | | | | 3.1 | | |
| EURJPY | 117.88 | -1 | 0.78 | 119.72 | 119.72 | 117.22 | 116.26 | 2.4 | | | | | | | | 2.4 | | | 0.8 | | | X | X | | | | 2.1 | | |
| EURGBP | 0.8981 | 0 | 0.0065 | 0.8966 | 0.93117 | 0.88157 | 0.8816 | X | | | | | | | | 5.1 | | | 2.5 | | | | | | | | 2.5 | | |
| GBPUSD | 1.2224 | -1 | 0.0099 | 1.2526 | 1.2526 | 1.2219 | 1.2033 | 3.0 | | | | | | | | 3.0 | | | 0.1 | X | | | | | | | 1.9 | | |
| EURCHF | 1.0925 | 0 | 0.0056 | 1.10002 | 1.10002 | 1.0841 | 1.0824 | 1.3 | | | | | | | | 1.3 | | | 1.5 | | | | | | | | 1.8 | | |
| USDCHF | 0.9952 | 0 | 0.0063 | 0.9991 | 0.9991 | 0.9855 | 0.9693 | 0.6 | | | | X | | | | 0.6 | | X | 1.5 | | | | | | | | 4.1 | | |
| AUDUSD | 0.6744 | -1 | 0.0044 | 0.6879 | 0.6879 | 0.6704 | 0.6704 | 3.1 | | | | | | | | 3.1 | | | 0.9 | | | | | X | | 0.9 | | X | |
| AUDNZD | 1.0675 | 0 | 0.0055 | 1.0823 | 1.0823 | 1.0684 | 1.0349 | 2.7 | | | | | | | | 2.7 | | | X | X | | | | | | | 5.9 | | |
| NZDUSD | 0.6317 | -1 | 0.0048 | 0.6377 | 0.6536 | 0.6245 | 0.6245 | 1.3 | | | | | | | | 4.6 | | | 1.5 | | | | | X | | 1.5 | | X | |
| USDCAD | 1.3306 | 1 | 0.0061 | 1.3337 | 1.3337 | 1.321 | 1.3152 | 0.5 | | | | | | | | 0.5 | | | 1.6 | | | | | | | | 2.5 | | |
| EURAUD | 1.6278 | 1 | 0.0108 | 1.6339 | 1.66071 | 1.60242 | 1.60242 | 0.6 | | | | | | | | 3.0 | | | 2.3 | | | | | | | | 2.3 | | |
| EURCAD | 1.4608 | 0 | 0.0084 | 1.47138 | 1.48987 | 1.443 | 1.443 | 1.3 | | | | | | | | 3.5 | | | 2.1 | | | | | | | | 2.1 | | |
| GBPAUD | 1.8125 | 1 | 0.0157 | 1.8444 | 1.8444 | 1.7962 | 1.773 | 2.0 | | | | | | | | 2.0 | | | 1.0 | | | | | | | | 2.5 | | |
| GBPCAD | 1.6265 | 0 | 0.0140 | 1.6612 | 1.6612 | 1.6264 | 1.591 | 2.5 | | | | | | | | 2.5 | | | 0.0 | | | | | | | | 2.5 | | |
| AUDCAD | 0.8974 | -1 | 0.0056 | 0.9142 | 0.9142 | 0.8864 | 0.8864 | 3.0 | | | | | | | | 3.0 | | | 2.0 | | | | | X | | 2.0 | | X | |

*PW = Prior Week

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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* | | | | | | |
| AUDJPY | 72.42 | -1 | 0.64 | 74.371 | 74.371 | 71.882 | 71.09 | 3.0 | | | | | | | | 3.0 | | | | | | | 0.8 | | | | | | | | 2.1 | | |
| GBPJPY | 131.26 | -1 | 1.24 | 135.29 | 135.29 | 130.849 | 127.157 | 3.2 | | | | | | | | 3.2 | | | | | | | 0.3 | X | | | | | | | 3.3 | | |
| GBPCHF | 1.2164 | 0 | 0.0110 | 1.244 | 1.244 | 1.21 | 1.17 | 2.5 | | | | | | | | 2.5 | | | | | | | 0.3 | X | | | | | | | 4.3 | | |
| EURSEK | 10.917 | 1 | 0.0603 | 10.898 | 10.898 | 10.6324 | 10.6324 | X | X | X | | | X | X | | X | X | X | | | | | 4.7 | | | | | | | | 4.7 | | |
| EURNOK | 10.058 | 1 | 0.0605 | 10.0400 | 10.0572 | 9.8582 | 9.8493 | X | X | X | | | X | | | X | | | | | | | 3.3 | | | | | | | | 3.4 | | |
| NOKSEK | 1.0855 | 0 | 0.0066 | 1.0872 | 1.0872 | 1.0696 | 1.0692 | 0.3 | | | | | | | | 0.3 | | | | | | | 2.4 | | | | | | | | 2.5 | | |
| USDSEK | 9.945 | 1 | 0.0735 | 9.9467 | 9.9467 | 9.6097 | 9.5410 | 0.0 | X | X | | | | | | 0.0 | X | X | | | | | 4.6 | | | | | | | | 5.5 | | |
| USDNOK | 9.162 | 1 | 0.0624 | 9.1642 | 9.1642 | 8.9227 | 8.8762 | 0.0 | X | X | | | X | X | | 0.0 | X | X | | | | | 3.8 | | | | | | | | 4.6 | | |
| USDTRY | 5.840 | 1 | 0.0697 | 5.8324 | 5.8382 | 5.6504 | 5.4754 | X | | X | | | | | | X | | | | | | | 2.7 | | | | | | | | 5.2 | | |
| USDMXN | 19.55 | 0 | 0.152 | 19.8247 | 20.1536 | 19.3622 | 19.2426 | 1.8 | | | | | | X | | 4.0 | | | | | | | 1.3 | | | | | | | | 2.0 | | |
| USDZAR | 15.14 | 1 | 0.187 | 15.3349 | 15.4664 | 14.579 | 14.579 | 1.0 | | | | | | X | | 1.7 | | | | | | | 3.0 | | | | | | | | 3.0 | | |
| USD RUB | 64.91 | 0 | 0.599 | 65.2177 | 66.9482 | 63.8374 | 63.8374 | 0.5 | X | | | | | | | 3.4 | | | | | | | 1.8 | | | | | | | | 1.8 | | |
| USDSGD | 1.3802 | 0 | 0.0043 | 1.3849 | 1.3907 | 1.3732 | 1.3732 | 1.1 | | | | | | | X | 2.5 | | | | | | | 1.6 | | | | | | | | 1.6 | | |
| USD THB | 30.34 | -1 | 0.118 | 30.6400 | 30.9340 | 30.404 | 30.404 | 2.5 | | | | | | | | 5.0 | | | | | | | X | X | | X | | | X | X | X | | |
| XAUUSD | 1501.6 | 0 | 22.39 | 1531.87 | 1552.55 | 1472.49 | 1440.83 | 1.4 | | | | | | | | 2.3 | | | | | | | 1.3 | | | | | | | | 2.7 | | |
| XAGUSD | 17.79 | 0 | 0.448 | 18.64 | 19.5968 | 16.9958 | 16.2043 | 1.9 | | | | | | | | 4.0 | | | | | | | 1.8 | | | | | | | | 3.5 | | |

*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 | |
| USDRUB | B | 10/8/2019 | 65.218 | 64.909 | 10/21/2019 | 0 | -0.49 | 0.604 | 64.584 | 65.318 | 64.831 | 0.17 |
| GBPCHF | S | 10/8/2019 | 1.2134 | 1.2166 | 10/21/2019 | 0 | -0.27 | 0.0111 | 1.2250 | 1.2201 | 1.2123 | 0.10 |
| GBPUSD | S | 10/8/2019 | 1.2219 | 1.222 | 10/21/2019 | 0 | -0.05 | 0.0100 | 1.2324 | 1.2291 | 1.2198 | 0.21 |
| GBPJPY | S | 10/8/2019 | 130.85 | 131.26 | 10/21/2019 | 0 | -0.31 | 1.25 | 132.16 | 131.83 | 130.66 | 0.16 |
| AUDNZD | S | 10/8/2019 | 1.0684 | 1.0675 | 10/21/2019 | 0 | 0.15 | 0.0057 | 1.0743 | 1.0689 | 1.0667 | 0.30 |
| USDTRY | B | 10/7/2019 | 5.8324 | 5.8400 | 10/20/2019 | 1 | 0.10 | 0.0717 | 5.7571 | 5.8467 | 5.7837 | 0.20 |
| USDTHB | S | 10/4/2019 | 30.450 | 30.343 | 10/17/2019 | 2 | 0.87 | 0.117 | 30.573 | 30.501 | 30.295 | 1.32 |
| EURNOK | B | 10/2/2019 | 10.007 | 10.058 | 10/15/2019 | 4 | 0.78 | 0.062 | 9.941 | 10.067 | 9.946 | 0.97 |
| EURJPY | S | 10/2/2019 | 117.46 | 117.88 | 10/15/2019 | 4 | -0.50 | 0.80 | 118.30 | 118.03 | 117.08 | 0.48 |
| USDCAD | B | 10/2/2019 | 1.3326 | 1.3306 | 10/15/2019 | 4 | -0.29 | 0.0065 | 1.3257 | 1.3348 | 1.3288 | 0.34 |
| NZDUSD | S | 10/1/2019 | 0.6245 | 0.6296 | 10/14/2019 | 5 | -1.00 | 0.0049 | 0.6296 | 0.6337 | 0.6219 | 0.53 |
| EURSEK | B | 10/1/2019 | 10.800 | 10.917 | 10/14/2019 | 5 | 1.78 | 0.063 | 10.734 | 10.925 | 10.780 | 1.99 |
| USDMXN | B | 10/1/2019 | 19.825 | 19.657 | 10/14/2019 | 5 | -1.00 | 0.160 | 19.657 | 19.862 | 19.494 | 0.23 |
| USDSGD | B | 10/1/2019 | 1.3849 | 1.3804 | 10/14/2019 | 5 | -1.00 | 0.0043 | 1.3804 | 1.3868 | 1.3777 | 0.44 |
| AUDUSD | S | 10/1/2019 | 0.6704 | 0.6752 | 10/14/2019 | 5 | -1.00 | 0.0045 | 0.6752 | 0.6774 | 0.6671 | 0.73 |
| AUDJPY | S | 10/1/2019 | 72.24 | 72.42 | 10/14/2019 | 5 | -0.26 | 0.67 | 72.94 | 72.55 | 71.74 | 0.75 |

*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 | | | | |
| EURAUD | B | 10/1/2019 | 1.6307 | 1.6278 | 10/14/2019 | 5 | -0.23 | 0.0117 | 1.6184 | 1.6368 | 1.6209 | 0.53 |
| USDNOK | B | 9/30/2019 | 9.097 | 9.162 | 10/13/2019 | 6 | 0.93 | 0.066 | 9.027 | 9.180 | 9.081 | 1.26 |
| XAUUSD | S | 9/30/2019 | 1472.5 | 1496.0 | 10/13/2019 | 6 | -1.00 | 22.4 | 1496.0 | 1519.7 | 1459.1 | 0.60 |
| USDCHF | B | 9/30/2019 | 0.9977 | 0.9913 | 10/13/2019 | 6 | -1.00 | 0.0061 | 0.9913 | 1.0028 | 0.9905 | 0.83 |
| AUDCAD | S | 9/30/2019 | 0.8937 | 0.899 | 10/13/2019 | 6 | -1.00 | 0.0054 | 0.8993 | 0.9027 | 0.8836 | 1.89 |
| USDSEK | B | 9/30/2019 | 9.840 | 9.945 | 10/13/2019 | 6 | 1.32 | 0.075 | 9.762 | 9.965 | 9.831 | 1.66 |
| XAGUSD | S | 9/30/2019 | 16.9958 | 17.4872 | 10/13/2019 | 6 | -1.00 | 0.4680 | 17.4872 | 17.9577 | 16.8977 | 0.21 |
| USDZAR | B | 9/27/2019 | 15.1275 | 15.1405 | 10/10/2019 | 7 | 0.07 | 0.1897 | 14.9283 | 15.3991 | 15.0257 | 1.43 |
| EURCAD | S | 9/25/2019 | 1.4519 | 1.4613 | 10/8/2019 | 9 | -1.00 | 0.0089 | 1.4613 | 1.4675 | 1.4416 | 1.15 |
| EURUSD | S | 9/25/2019 | 1.0943 | 1.0957 | 10/8/2019 | 9 | -0.22 | 0.0061 | 1.1008 | 1.1001 | 1.0879 | 1.04 |
| NOKSEK | B | 9/17/2019 | 1.0838 | 1.0763 | 9/30/2019 | 15 | -1.00 | 0.0071 | 1.0763 | 1.0945 | 1.0693 | 1.50 |
| GBPAUD | B | 9/17/2019 | 1.8205 | 1.8206 | 9/30/2019 | 15 | 0.01 | 0.0164 | 1.8033 | 1.8497 | 1.8154 | 1.78 |
| GBPCAD | B | 9/13/2019 | 1.6612 | 1.6462 | 9/26/2019 | 17 | -1.00 | 0.0142 | 1.6462 | 1.6692 | 1.6307 | 0.56 |
| EURCHF | B | 9/9/2019 | 1.0958 | 1.0902 | 9/22/2019 | 21 | -1.00 | 0.0053 | 1.0902 | 1.1019 | 1.0852 | 1.15 |
| USDJPY | B | 9/5/2019 | 106.94 | 108.45 | 9/18/2019 | 23 | 1.95 | 0.74 | 106.17 | 108.48 | 106.62 | 2.09 |
| EURGBP | S | 9/4/2019 | 0.9006 | 0.8858 | 9/17/2019 | 24 | 2.10 | 0.0067 | 0.9077 | 0.9031 | 0.8839 | 2.49 |

*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

AXO
GROUP
