

SaxoStrats - FX Breakout Monitor - a Donchian breakout signal overview



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

February 24, 2020 16:04 (CET)				Breakouts																				If			
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	1.0852	-1	0.0046	1.1093	1.1213	1.0785	1.0785	5.2							7.9			1.5		X		X		X	1.5		X
USDJPY	110.76	1	0.54	112.1	112.1	108.35	108.09	2.5			X	X			2.5		X	4.4						4.9			
EURJPY	120.2	0	0.71	120.99	122.68	118.58	118.58	1.1	X						3.5			2.3				X	X	2.3		X	
EURGBP	0.8398	0	0.0056	0.85107	0.85727	0.83011	0.8301	2.0							3.1			1.7					X	1.7		X	
GBPUSD	1.2922	-1	0.0094	1.3206	1.3257	1.2882	1.2882	3.0							3.6			0.4		X				0.4		X	
EURCHF	1.0602	-1	0.0035	1.07164	1.08963	1.0610	1.0610	3.3							8.4			X			X			X		X	
USDCHF	0.9769	1	0.0044	0.9841	0.9841	0.9634	0.9634	1.6			X	X		X	1.6			3.1						3.1			
AUDUSD	0.6612	-1	0.0044	0.6754	0.7021	0.6615	0.6615	3.2							9.3			X		X				X		X	
AUDNZD	1.0421	1	0.0047	1.0482	1.0482	1.0329	1.0327	1.3							1.3			1.9						2.0			
NZDUSD	0.6345	-1	0.0044	0.6527	0.6740	0.6333	0.6333	4.1							9.0			0.3		X				0.3		X	
USDCAD	1.3267	1	0.0050	1.3317	1.3317	1.3155	1.2965	1.0							1.0			2.2						6.0			
EURAUD	1.6414	1	0.0104	1.65798	1.65798	1.61336	1.59713	1.6							1.6			2.7						4.3			
EURCAD	1.4397	-1	0.0068	1.4695	1.4695	1.42858	1.42858	4.4							4.4			1.6			X	X	X	X	1.6		X
GBPAUD	1.9544	1	0.0157	1.9740	1.9740	1.9211	1.8688	1.2							1.2			2.1						5.5			
GBPCAD	1.7143	0	0.0123	1.7477	1.7477	1.7081	1.6957	2.7							2.7			0.5			X			1.5			
AUDCAD	0.8771	-1	0.0051	0.8961	0.9139	0.8769	0.8769	3.8							7.3			0.0	X	X	X			0.0	X	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	73.23	-1	0.65	74.354	76.454	72.508	72.508	1.7							4.9			1.1							1.1		
GBPJPY	143.13	0	1.13	144.653	144.653	141.234	141.234	1.3	X	X	X				1.3	X		1.7							1.7		
GBPCHF	1.2624	0	0.0092	1.2815	1.2859	1.26	1.26	2.1						X	2.6			0.8							0.8		
EURSEK	10.569	0	0.0532	10.6739	10.6739	10.4753	10.4203	2.0							2.0			1.8							2.8		
EURNOK	10.126	1	0.0668	10.2596	10.2596	10.0181	9.8286	2.0							2.0			1.6							4.5		
NOKSEK	1.0437	-1	0.0066	1.0556	1.0696	1.0380	1.0380	1.8							3.9			0.9							0.9		
USDSEK	9.739	1	0.0629	9.8155	9.8155	9.5881	9.3366	1.2		X	X	X		X	1.2		X	2.4							6.4		
USDNOK	9.331	1	0.0703	9.3299	9.3299	9.1127	8.7806	X				X			X		X	3.1							7.8		
USDTRY	6.139	1	0.0363	6.0963	6.0963	5.9408	5.8595	X		X	X	X		X	X		X	5.5							7.7		
USDMXN	19.15	1	0.146	18.8954	18.9718	18.5415	18.5415	X	X						X			4.2					X		4.2		X
USDZAR	15.13	1	0.172	15.1283	15.1283	14.5506	14	X		X					X		X	3.4							6.6		
USD RUB	65.45	1	0.671	64.1655	64.1655	62.2452	61.025	X		X					X		X	4.8							6.6		
USDSGD	1.3996	1	0.0046	1.401	1.401	1.3578	1.3449	0.3		X	X	X		X	0.3		X	9.1							11.9		
USDTHB	31.73	1	0.169	31.5730	31.5730	30.824	29.705	X	X	X					X	X	X	5.4							12.0		
XAUUSD	1671.5	1	17.11	1643.41	1643.41	1552.92	1475.4	X	X	X	X	X			X	X	X	6.9							11.5		
XAGUSD	18.72	1	0.311	18.489	18.489	17.472	17.0105	X	X		X	X			X	X	X	4.0							5.5		

\*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	
USDMXN	B	2/21/2020	18.895	19.151	3/5/2020	0	1.78	0.137	18.751	19.262	18.908	2.68	
EURJPY	B	2/21/2020	120.99	120.26	3/5/2020	0	-1.00	0.70	120.26	121.07	120.01	0.11	
USDZAR	B	2/20/2020	15.1283	14.9519	3/4/2020	1	-1.00	0.1680	14.9519	15.1893	14.9422	0.36	
USDRUB	B	2/20/2020	64.17	65.46	3/4/2020	1	1.98	0.62	63.52	65.83	63.90	2.68	
AUDUSD	S	2/20/2020	0.6615	0.6612	3/4/2020	1	0.06	0.0044	0.6661	0.6639	0.6585	0.68	
USDTHB	B	2/20/2020	31.444	31.729	3/4/2020	1	1.66	0.164	31.272	31.768	31.431	1.98	
GBPUSD	S	2/20/2020	1.2882	1.2923	3/4/2020	1	-0.42	0.0094	1.2981	1.2981	1.2878	0.04	
NZDUSD	S	2/20/2020	0.6333	0.6345	3/4/2020	1	-0.26	0.0044	0.6379	0.6357	0.6303	0.68	
GBPJPY	B	2/19/2020	143.89	143.13	3/3/2020	2	-0.65	1.11	142.72	144.96	142.98	0.96	
USDJPY	B	2/19/2020	111.37	110.86	3/3/2020	2	-1.00	0.49	110.86	112.23	110.59	1.76	
GBPCAD	S	2/19/2020	1.7081	1.7144	3/3/2020	2	-0.47	0.0127	1.7214	1.7203	1.7021	0.47	
AUDCAD	S	2/19/2020	0.8823	0.8772	3/3/2020	2	0.97	0.0050	0.8876	0.8846	0.8726	1.94	
XAGUSD	B	2/18/2020	18.17	18.72	3/2/2020	3	1.69	0.31	17.84	18.91	18.16	2.39	
XAUUSD	B	2/18/2020	1,601.6	1,671.5	3/2/2020	3	4.35	15.3	1,585.5	1,689.3	1,599.6	5.73	
USDNOK	B	2/18/2020	9.330	9.261	3/2/2020	3	-1.00	0.066	9.261	9.391	9.258	0.92	
USDSGD	B	2/14/2020	1.3923	1.3996	2/27/2020	5	1.74	0.0040	1.3881	1.4083	1.3882	4.00	

\*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			Max			
	B/S	Date	Entry	Exit	Exit date*	Last Signal	P/L**	AtSigATR	Stop	MAX	MIN	DrawUp
GBPCHF	B	2/13/2020	1.2775	1.2676	2/26/2020	6	-1.00	0.0094	1.2676	1.2820	1.2620	0.48
EURGBP	S	2/12/2020	0.8390	0.8398	2/25/2020	7	-0.14	0.0055	0.8448	0.8416	0.8282	1.96
EURCAD	S	2/12/2020	1.4407	1.4398	2/25/2020	7	0.12	0.0069	1.4479	1.4436	1.4264	2.07
EURSEK	S	2/11/2020	10.521	10.576	2/24/2020	8	-1.00	0.052	10.576	10.613	10.474	0.90
AUDNZD	B	2/10/2020	1.0474	1.0425	2/23/2020	9	-1.00	0.0047	1.0425	1.0506	1.0398	0.68
EURCHF	S	2/10/2020	1.0664	1.0616	2/23/2020	9	1.20	0.0038	1.0704	1.0680	1.0606	1.53
EURUSD	S	2/5/2020	1.0999	1.0792	2/18/2020	12	4.38	0.0045	1.1046	1.1014	1.0786	4.73
USDCHF	B	2/5/2020	0.9735	0.9832	2/18/2020	12	1.92	0.0048	0.9685	0.9839	0.9731	2.17
USDTRY	B	1/31/2020	5.983	6.040	2/13/2020	15	1.51	0.036	5.945	6.066	5.963	2.31
AUDJPY	S	1/27/2020	73.62	74.24	2/9/2020	19	-1.00	0.59	74.24	74.39	72.42	2.03
EURAUD	B	1/27/2020	1.6298	1.6404	2/9/2020	19	1.15	0.0088	1.6206	1.6598	1.6251	3.41
USDCAD	B	1/22/2020	1.3135	1.3277	2/4/2020	22	2.65	0.0051	1.3081	1.3304	1.3119	3.31
NOKSEK	S	1/22/2020	1.0582	1.0410	2/4/2020	22	2.82	0.0058	1.0643	1.0618	1.0380	3.48
GBPAUD	B	1/22/2020	1.9204	1.9339	2/4/2020	22	0.86	0.0149	1.9048	1.9756	1.9095	3.70
EURNOK	B	1/21/2020	9.968	10.260	2/3/2020	23	5.15	0.054	9.911	10.275	9.922	5.69
USDSEK	B	1/17/2020	9.518	9.636	1/30/2020	25	1.87	0.060	9.455	9.661	9.490	2.38

\*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