

SaxoStrats - FX Breakout Monitor - a Donchian breakout signal overview



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

February 27, 2020 16:01 (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	1.0979	-1	0.0050	1.106	1.1213	1.0785	1.0785	1.6							4.7			3.9				X		3.9		X
USDJPY	109.95	1	0.58	112.1	112.1	108.35	108.09	3.7					X	X	3.7		X	2.8						3.2		
EURJPY	120.7	0	0.74	120.99	122.68	118.58	118.58	0.4				X			2.7			2.9						2.9		
EURGBP	0.8522	0	0.0060	0.85107	0.85727	0.83011	0.8301	X							0.8			3.7						3.7		
GBPUSD	1.2883	-1	0.0095	1.3047	1.3257	1.2882	1.2882	1.7							4.0			0.0				X		0.0		X
EURCHF	1.0646	-1	0.0035	1.07074	1.08921	1.0610	1.0610	1.7							7.0			1.0						1.0		
USDCHF	0.9697	0	0.0046	0.9841	0.9841	0.9634	0.9634	3.1					X		3.1			1.4						1.4		
AUDUSD	0.6577	-1	0.0045	0.6746	0.7021	0.6544	0.6544	3.8							10.0			0.7	X	X	X		X	0.7	X	X
AUDNZD	1.0403	1	0.0047	1.0482	1.0482	1.0348	1.0327	1.7							1.7			1.2						1.6		
NZDUSD	0.6323	-1	0.0045	0.6490	0.6740	0.6293	0.6293	3.8							9.4			0.7	X	X			X	0.7	X	X
USDCAD	1.3362	1	0.0050	1.3333	1.3333	1.3221	1.2965	X	X					X	X		2.8							7.9		
EURAUD	1.6692	1	0.0107	1.66285	1.66285	1.61336	1.59713	X	X					X	X		5.2							6.8		
EURCAD	1.4670	0	0.0076	1.4695	1.4695	1.42858	1.42858	0.3						0.3			5.0					X		5.0		X
GBPAUD	1.9585	1	0.0158	1.9716	1.9740	1.9211	1.8688	0.8						1.0			2.4							5.7		
GBPCAD	1.7213	0	0.0124	1.7309	1.7477	1.7081	1.6957	0.8						2.1			1.1					X		2.1		
AUDCAD	0.8789	-1	0.0052	0.8961	0.9139	0.8726	0.8726	3.3						6.7			1.2	X			X	X	X	1.2	X	X

*PW = Prior Week

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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	72.31	-1	0.67	74.354	76.454	72.269	72.269	3.1							6.2			0.1	X					0.1	X	
GBPJPY	141.63	0	1.14	144.653	144.653	141.234	141.234	2.6				X	X	X	2.6		X	0.3						0.3		
GBPCHF	1.2492	-1	0.0094	1.2815	1.2859	1.26	1.26	3.4							3.9			X						X		
EURSEK	10.600	0	0.0522	10.672	10.6739	10.4753	10.4203	1.4							1.4			2.4						3.4		
EURNOK	10.324	1	0.0691	10.2596	10.2596	10.0181	9.8286	X							X			4.4						7.2		
NOKSEK	1.0268	-1	0.0068	1.0556	1.0696	1.0357	1.0357	4.2							6.2			X	X	X				X	X	X
USDSEK	9.655	1	0.0634	9.8155	9.8155	9.5881	9.3366	2.5					X	X	2.5		X	1.1						5.0		
USDNOK	9.403	1	0.0689	9.3989	9.3989	9.2011	8.7806	X	X	X	X				X	X	X	2.9						9.0		
USDTRY	6.174	1	0.0373	6.1581	6.1581	5.9805	5.8595	X	X	X	X		X	X	X			5.2						8.4		
USDMXN	19.45	1	0.157	19.2813	19.2813	18.5415	18.5415	X	X	X	X	X		X	X	X		5.8						5.8		
USDZAR	15.43	1	0.179	15.3137	15.3137	14.7767	14	X	X	X	X	X		X	X	X		3.7						8.0		
USD RUB	66.14	1	0.706	65.4263	65.4263	62.9068	61.025	X	X	X	X	X		X	X	X		4.6						7.2		
USDSGD	1.3949	1	0.0046	1.401	1.401	1.3648	1.3449	1.3					X	X	1.3		X	6.6						10.9		
USDTHB	31.68	1	0.174	31.8330	31.8330	30.979	29.705	0.9	X	X	X	X	X		0.9	X	X	4.1						11.4		
XAUUSD	1652.6	1	18.47	1659.38	1659.38	1552.92	1478.22	0.4				X	X	X	X	0.4		X	5.4					9.4		
XAGUSD	17.98	1	0.334	18.6345	18.6345	17.4865	17.1984	2.0				X	X	X	2.0		X	1.5						2.3		

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

Most recent new signal						Days Since							
	B/S	Date	Entry	Exit	Exit date*	Last Signal	P/L**	AtSigATR	Stop	MAX	MIN	Max DrawUp	
AUDJPY	S	2/26/2020	72.27	72.31	3/10/2020	0	-0.06	0.67	72.97	72.53	72.02	0.37	
EURAUD	B	2/26/2020	1.6629	1.6694	3/10/2020	0	0.58	0.0107	1.6517	1.6703	1.6613	0.69	
USDCAD	B	2/26/2020	1.3333	1.3362	3/10/2020	0	0.55	0.0050	1.3281	1.3375	1.3317	0.84	
NOKSEK	S	2/25/2020	1.0377	1.0268	3/9/2020	1	1.55	0.0067	1.0447	1.0398	1.0256	1.81	
USDMXN	B	2/21/2020	18.895	19.450	3/5/2020	3	3.86	0.137	18.751	19.508	18.908	4.47	
EURJPY	B	2/21/2020	120.99	120.26	3/5/2020	3	-1.00	0.70	120.26	121.07	119.41	0.11	
USDZAR	B	2/20/2020	15.1283	14.9519	3/4/2020	4	-1.00	0.1680	14.9519	15.4559	14.9422	1.95	
USDRUB	B	2/20/2020	64.17	66.14	3/4/2020	4	3.03	0.62	63.52	66.29	63.90	3.42	
AUDUSD	S	2/20/2020	0.6615	0.6577	3/4/2020	4	0.82	0.0044	0.6661	0.6639	0.6543	1.64	
USDTHB	B	2/20/2020	31.444	31.683	3/4/2020	4	1.39	0.164	31.272	31.926	31.431	2.94	
GBPUSD	S	2/20/2020	1.2882	1.2981	3/4/2020	4	-1.00	0.0094	1.2981	1.3018	1.2860	0.23	
NZDUSD	S	2/20/2020	0.6333	0.6323	3/4/2020	4	0.22	0.0044	0.6379	0.6359	0.6284	1.11	
GBPJPY	B	2/19/2020	143.89	142.72	3/3/2020	5	-1.00	1.11	142.72	144.96	141.38	0.96	
USDJPY	B	2/19/2020	111.37	110.86	3/3/2020	5	-1.00	0.49	110.86	112.23	109.77	1.76	
GBPCAD	S	2/19/2020	1.7081	1.7214	3/3/2020	5	-1.00	0.0127	1.7214	1.7295	1.7021	0.47	
AUDCAD	S	2/19/2020	0.8823	0.8789	3/3/2020	5	0.65	0.0050	0.8876	0.8846	0.8716	2.14	

*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	
XAGUSD	B	2/18/2020	18.17	17.84	3/2/2020	6	-1.00	0.31	17.84	18.95	17.80	2.52	
XAUUSD	B	2/18/2020	1,601.6	1,652.6	3/2/2020	6	3.17	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	6	-1.00	0.066	9.261	9.413	9.258	1.26	
USDSGD	B	2/14/2020	1.3923	1.3949	2/27/2020	8	0.62	0.0040	1.3881	1.4083	1.3882	4.00	
GBPCHF	B	2/13/2020	1.2775	1.2676	2/26/2020	9	-1.00	0.0094	1.2676	1.2820	1.2589	0.48	
EURGBP	S	2/12/2020	0.8390	0.8368	2/25/2020	10	0.38	0.0055	0.8448	0.8416	0.8282	1.96	
EURCAD	S	2/12/2020	1.4407	1.4449	2/25/2020	10	-0.58	0.0069	1.4479	1.4475	1.4264	2.07	
EURSEK	S	2/11/2020	10.521	10.576	2/24/2020	11	-1.00	0.052	10.576	10.613	10.474	0.90	
AUDNZD	B	2/10/2020	1.0474	1.0425	2/23/2020	12	-1.00	0.0047	1.0425	1.0506	1.0398	0.68	
EURCHF	S	2/10/2020	1.0664	1.0616	2/23/2020	12	1.20	0.0038	1.0704	1.0680	1.0606	1.53	
EURUSD	S	2/5/2020	1.0999	1.0792	2/18/2020	15	4.38	0.0045	1.1046	1.1014	1.0786	4.73	
USDCHF	B	2/5/2020	0.9735	0.9832	2/18/2020	15	1.92	0.0048	0.9685	0.9839	0.9731	2.17	
USDTRY	B	1/31/2020	5.983	6.040	2/13/2020	18	1.51	0.036	5.945	6.066	5.963	2.31	
GBPAUD	B	1/22/2020	1.9204	1.9339	2/4/2020	25	0.86	0.0149	1.9048	1.9756	1.9095	3.70	
EURNOK	B	1/21/2020	9.968	10.260	2/3/2020	26	5.15	0.054	9.911	10.275	9.922	5.69	
USDSEK	B	1/17/2020	9.518	9.636	1/30/2020	28	1.87	0.060	9.455	9.661	9.490	2.38	

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