

## Saxo Bank Daily FX Levels - April 7, 2010

### EURUSD

Last	1.3404
<b>Weekly Pivot</b>	<b>1.3495</b>
Daily R2	1.3493
Daily R1	1.3369
<b>Daily Pivot</b>	<b>1.3415</b>
Daily S1	1.3291
Daily S2	1.3337
<b>PropPivot</b>	<b>1.3462</b>
200-day MA	1.4290
55-day MA	1.3678
ATR (pips)	129

### USDJPY

Last	93.71
<b>Weekly Pivot</b>	<b>93.65</b>
Daily R2	94.61
Daily R1	93.76
<b>Daily Pivot</b>	<b>93.94</b>
Daily S1	93.09
Daily S2	93.27
<b>PropPivot</b>	<b>93.59</b>
200-day MA	91.41
55-day MA	90.67
ATR (pips)	86

### EURJPY

Last	125.62
<b>Weekly Pivot</b>	<b>126.36</b>
Daily R2	127.11
Daily R1	125.31
<b>Daily Pivot</b>	<b>126.12</b>
Daily S1	124.32
Daily S2	125.13
<b>PropPivot</b>	<b>126.02</b>
200-day MA	130.60
55-day MA	124.01
ATR (pips)	140

### AUDUSD

Last	0.9279
<b>Weekly Pivot</b>	<b>0.9155</b>
Daily R2	0.9280
Daily R1	0.9303
<b>Daily Pivot</b>	<b>0.9245</b>
Daily S1	0.9268
Daily S2	0.9210
<b>PropPivot</b>	<b>0.9194</b>
200-day MA	0.8827
55-day MA	0.9019
ATR (pips)	81

### GBPUSD

Last	1.5272
<b>Weekly Pivot</b>	<b>1.5157</b>
Daily R2	1.5349
Daily R1	1.5265
<b>Daily Pivot</b>	<b>1.5235</b>
Daily S1	1.5151
Daily S2	1.5121
<b>PropPivot</b>	<b>1.5183</b>
200-day MA	1.6099
55-day MA	1.5440
ATR (pips)	157

### USDCHF

Last	1.0685
<b>Weekly Pivot</b>	<b>1.0577</b>
Daily R2	1.0743
Daily R1	1.0775
<b>Daily Pivot</b>	<b>1.0677</b>
Daily S1	1.0709
Daily S2	1.0611
<b>PropPivot</b>	<b>1.0628</b>
200-day MA	1.0473
55-day MA	1.0651
ATR (pips)	113

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### EURCHF

Last	1.4322
<b>Weekly Pivot</b>	<b>1.4294</b>
Daily R2	1.4357
Daily R1	1.4332
<b>Daily Pivot</b>	<b>1.4324</b>
Daily S1	1.4299
Daily S2	1.4291
<b>PropPivot</b>	<b>1.4314</b>
200-day MA	1.4956
55-day MA	1.4567
ATR (pips)	75

### EURGBP

Last	0.87775
<b>Weekly Pivot</b>	<b>0.8904</b>
Daily R2	0.8867
Daily R1	0.8782
<b>Daily Pivot</b>	<b>0.8801</b>
Daily S1	0.8715
Daily S2	0.8734
<b>PropPivot</b>	<b>0.8866</b>
200-day MA	0.8878
55-day MA	0.8862
ATR (pips)	74

### GBPCHF

Last	1.6321
<b>Weekly Pivot</b>	<b>1.6077</b>
Daily R2	1.6380
Daily R1	1.6412
<b>Daily Pivot</b>	<b>1.6276</b>
Daily S1	1.6308
Daily S2	1.6172
<b>PropPivot</b>	<b>1.6155</b>
200-day MA	1.6855
55-day MA	1.6443
ATR (pips)	157

### USDCAD

Last	1.001
<b>Weekly Pivot</b>	<b>1.0118</b>
Daily R2	1.0117
Daily R1	1.0023
<b>Daily Pivot</b>	<b>1.0017</b>
Daily S1	0.9923
Daily S2	0.9917
<b>PropPivot</b>	<b>1.0084</b>
200-day MA	1.0638
55-day MA	1.0391
ATR (pips)	93

### EURCAD

Last	1.3418
<b>Weekly Pivot</b>	<b>1.3672</b>
Daily R2	1.3588
Daily R1	1.3371
<b>Daily Pivot</b>	<b>1.3436</b>
Daily S1	1.3219
Daily S2	1.3284
<b>PropPivot</b>	<b>1.3580</b>
200-day MA	1.5204
55-day MA	1.4216
ATR (pips)	140

### GBPJPY

Last	143.17
<b>Weekly Pivot</b>	<b>141.88</b>
Daily R2	144.40
Daily R1	142.75
<b>Daily Pivot</b>	<b>143.24</b>
Daily S1	141.59
Daily S2	142.08
<b>PropPivot</b>	<b>142.12</b>
200-day MA	147.18
55-day MA	139.98
ATR (pips)	177

## Saxo Bank Daily FX Levels - April 7, 2010

### AUDJPY

Last	86.96
<b>Weekly Pivot</b>	<b>85.78</b>
Daily R2	87.27
Daily R1	86.82
<b>Daily Pivot</b>	<b>86.75</b>
Daily S1	86.30
Daily S2	86.23
<b>PropPivot</b>	<b>86.04</b>
200-day MA	80.63
55-day MA	81.78
ATR (pips)	104

### EURAUD

Last	1.4445
<b>Weekly Pivot</b>	<b>1.4731</b>
Daily R2	1.4582
Daily R1	1.4397
<b>Daily Pivot</b>	<b>1.4510</b>
Daily S1	1.4325
Daily S2	1.4438
<b>PropPivot</b>	<b>1.4639</b>
200-day MA	1.6219
55-day MA	1.5172
ATR (pips)	132

### AUDNZD

Last	1.3135
<b>Weekly Pivot</b>	<b>1.2980</b>
Daily R2	1.3260
Daily R1	1.3288
<b>Daily Pivot</b>	<b>1.3142</b>
Daily S1	1.3170
Daily S2	1.3024
<b>PropPivot</b>	<b>1.3046</b>
200-day MA	1.2543
55-day MA	1.2838
ATR (pips)	94

### NZDUSD

Last	0.7065
<b>Weekly Pivot</b>	<b>0.7071</b>
Daily R2	0.7090
Daily R1	0.7048
<b>Daily Pivot</b>	<b>0.7034</b>
Daily S1	0.6992
Daily S2	0.6978
<b>PropPivot</b>	<b>0.7053</b>
200-day MA	0.7038
55-day MA	0.7025
ATR (pips)	74

### NZDJPY

Last	66.21
<b>Weekly Pivot</b>	<b>66.07</b>
Daily R2	66.91
Daily R1	65.79
<b>Daily Pivot</b>	<b>66.03</b>
Daily S1	64.91
Daily S2	65.15
<b>PropPivot</b>	<b>65.95</b>
200-day MA	64.29
55-day MA	63.70
ATR (pips)	89

### CADJPY

Last	93.64
<b>Weekly Pivot</b>	<b>92.61</b>
Daily R2	94.40
Daily R1	93.96
<b>Daily Pivot</b>	<b>93.77</b>
Daily S1	93.33
Daily S2	93.14
<b>PropPivot</b>	<b>92.84</b>
200-day MA	85.98
55-day MA	87.31
ATR (pips)	116

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### EURSEK

Last	9.6503
<b>Weekly Pivot</b>	<b>9.7263</b>
Daily R2	9.7014
Daily R1	9.6562
<b>Daily Pivot</b>	<b>9.6628</b>
Daily S1	9.6176
Daily S2	9.6242
<b>PropPivot</b>	<b>9.6986</b>
200-day MA	10.2318
55-day MA	9.8732
ATR (pips)	622

### EURNOK

Last	7.9873
<b>Weekly Pivot</b>	<b>8.0497</b>
Daily R2	8.0400
Daily R1	7.9966
<b>Daily Pivot</b>	<b>7.9976</b>
Daily S1	7.9542
Daily S2	7.9552
<b>PropPivot</b>	<b>8.0254</b>
200-day MA	8.4132
55-day MA	8.0799
ATR (pips)	480

### NOKSEK

Last	1.2076
<b>Weekly Pivot</b>	<b>1.2077</b>
Daily R2	1.2135
Daily R1	1.2089
<b>Daily Pivot</b>	<b>1.2074</b>
Daily S1	1.2028
Daily S2	1.2013
<b>PropPivot</b>	<b>1.2081</b>
200-day MA	1.2165
55-day MA	1.2218
ATR (pips)	86

### Explanatory Notes

The Daily and Weekly Pivots and the Daily Support and Resistance Levels use the standard pivot calculations, though the levels you see here may vary slightly from elsewhere due to slight differences in data feeds and our calculation of the “closing price”, which we take as an average price in the slow hours after the US equity session closes every day. The PropPivot is a “medium speed” pivot that we like to use in a trending market for support/resistance and to measure when a trend may be breaking down or changing. It is calculated using standard pivots, but also has an exponential moving average component. The PropPivot is updated daily. The ATR samples here are a 20-period exponential averaging of the daily trading range and can be used for calculating stop and take profit levels.

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