Title: Interesting how each run started exactly 15 trading days (3 trading weeks) prior to IMM dates. Each run peaks 5 trading days (1 trading week) prior to IMM dates. IMM dates are when swaps either mature or are terminated. Calling wrinkles to discuss why. I can't find shit. Day trade = miss MOASS = RIP

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Created 2021-09-01 13:46:35 UTC

Permalink: /r/Autisticats/comments/pfu8bf/interesting_how_each_run_started_exactly_15/

Url: https://i.redd.it/bol3hilmxsk71.png

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