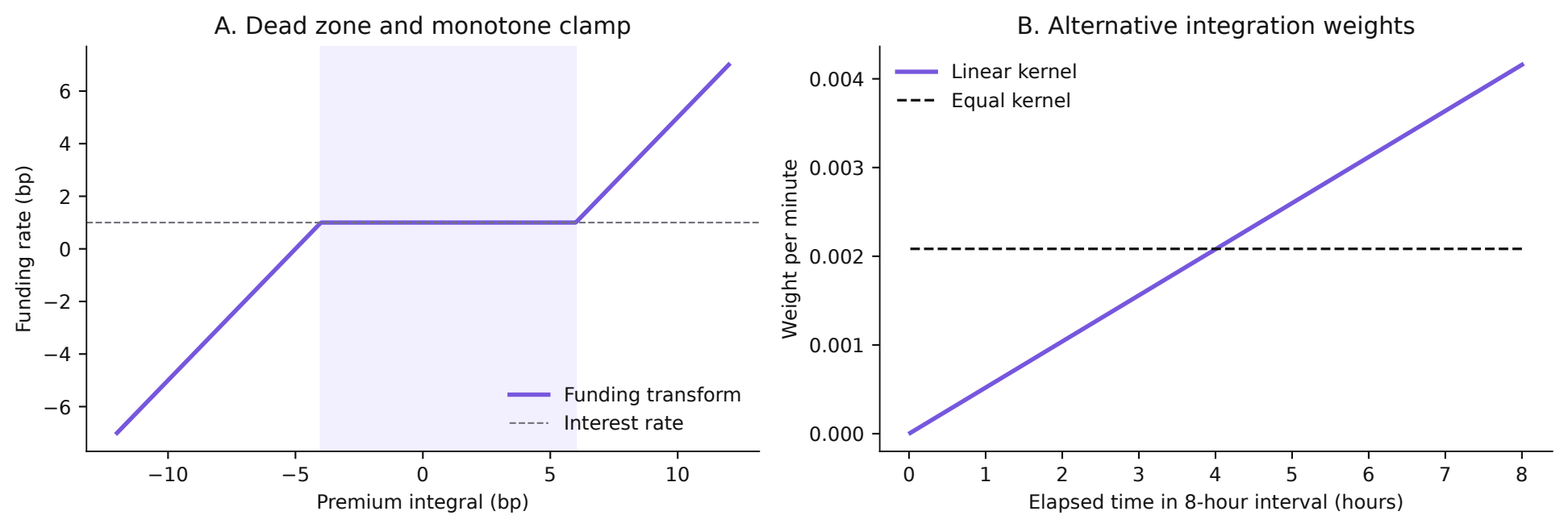

A. Dead zone and monotone clamp
Funding rate (bp)
Premium integral (bp)
Funding transform
Interest rate
B. Alternative integration weights
Weight per minute
Elapsed time in 8-hour interval (hours)
Linear kernel
Equal kernel