

Table 1: Funding fee q , resulting CFAMM band (S_l, S_u) , and residual bound rK , for $r = 0.05$, for desired $\bar{\tau}$ under varying σ_{eff} exposures.

$\bar{\tau}$	σ_{eff}	% of K			% of q	
		q (token ₁ /yr)	$S_l(q)$	$S_u(q)$	Width	rK
1 d	60%	284%	97%	103%	6%	2%
	80%	380%	96%	104%	8%	1%
	100%	475%	95%	105%	10%	1%
1 wk	60%	106%	92%	109%	17%	5%
	80%	142%	90%	112%	22%	4%
	100%	178%	87%	115%	28%	3%
2 wk	60%	74%	89%	113%	24%	7%
	80%	99%	86%	118%	32%	5%
	100%	125%	83%	123%	40%	4%
1 mo	60%	49%	85%	120%	35%	10%
	80%	66%	80%	128%	47%	8%
	100%	84%	76%	136%	60%	6%
2 mo	60%	34%	79%	130%	51%	15%
	80%	46%	74%	142%	69%	11%
	100%	58%	68%	157%	88%	9%