



Figure 1: Fed Funds Interbank lending rate from 1970 to current

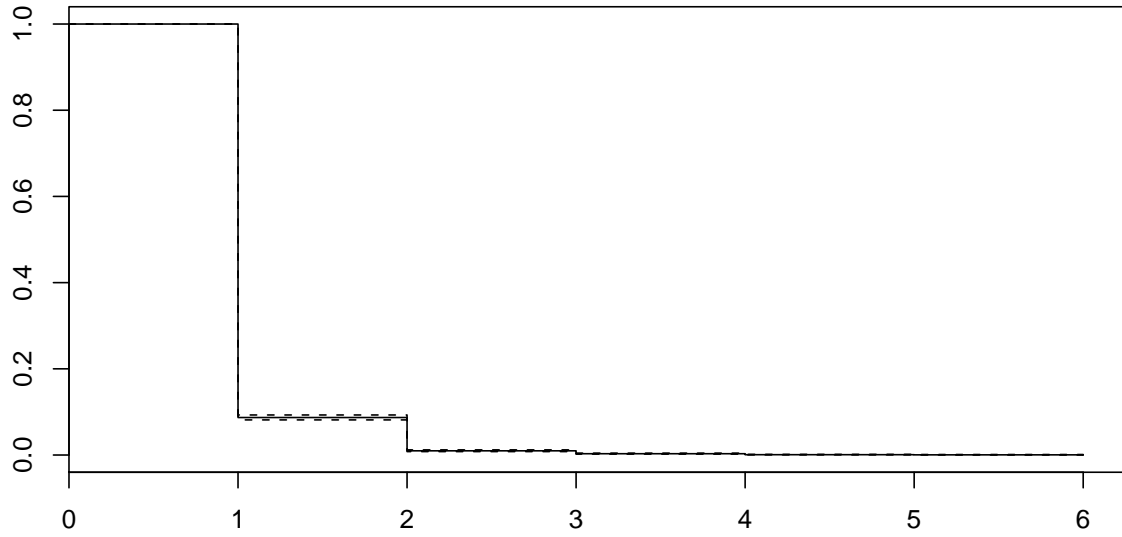


Figure 2: Kaplan-Meier estimated survivor curve with 95% confidence interval

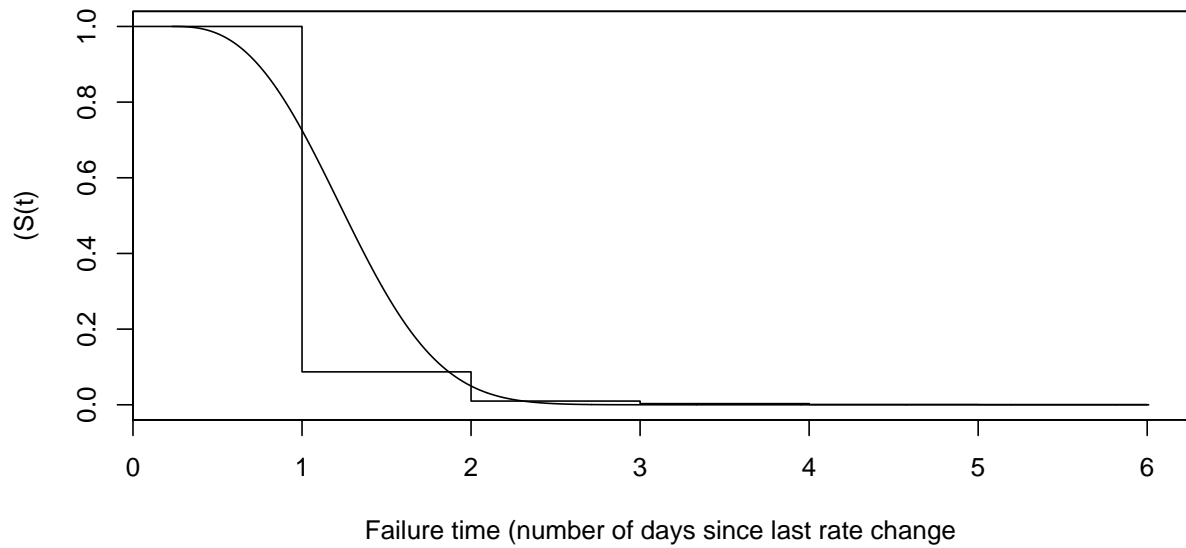


Figure 3: Weibull survivor function fitted to interest rate duration

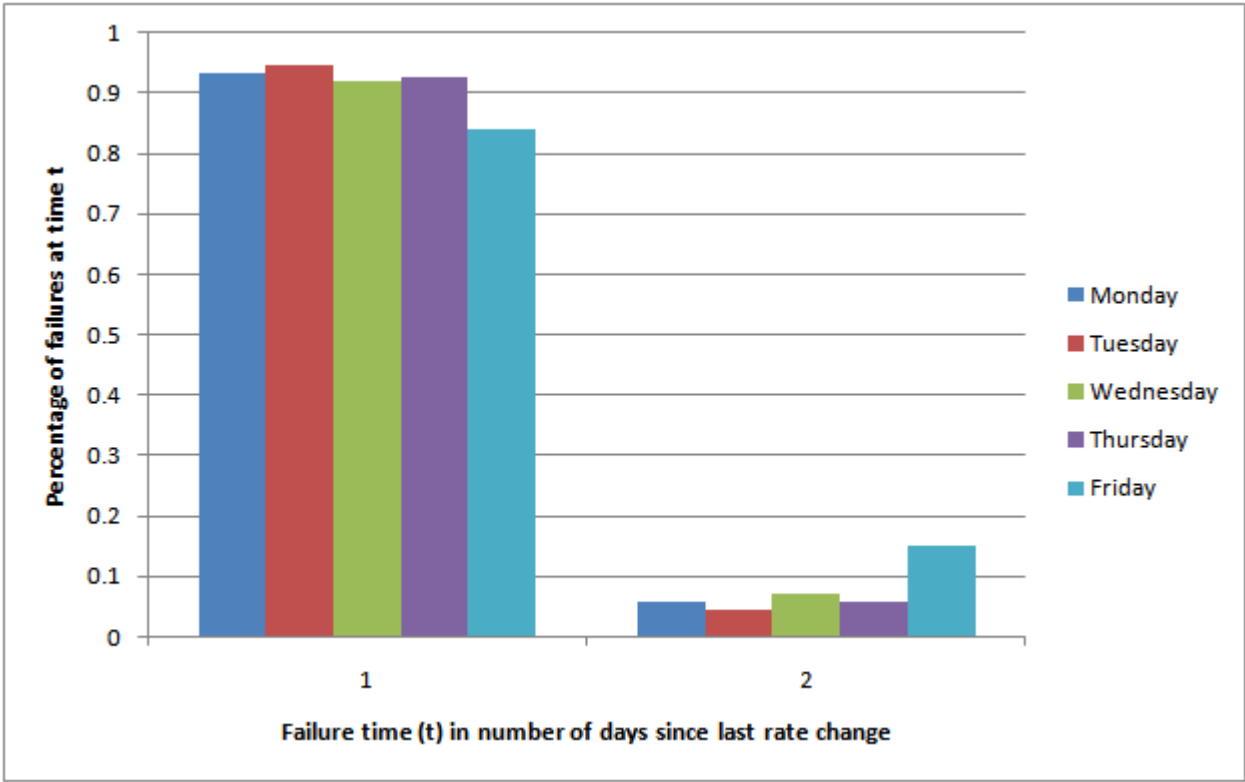


Figure 4: Histogram, percentage of failures after time t, by day of the week the rate was set