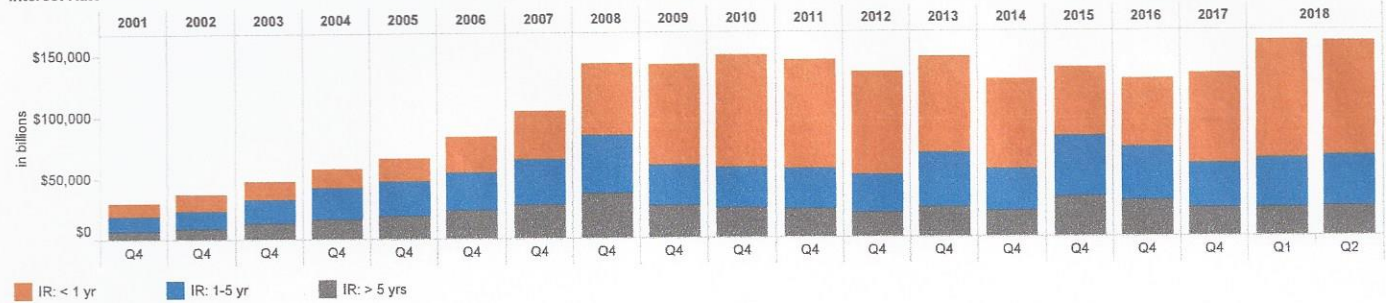
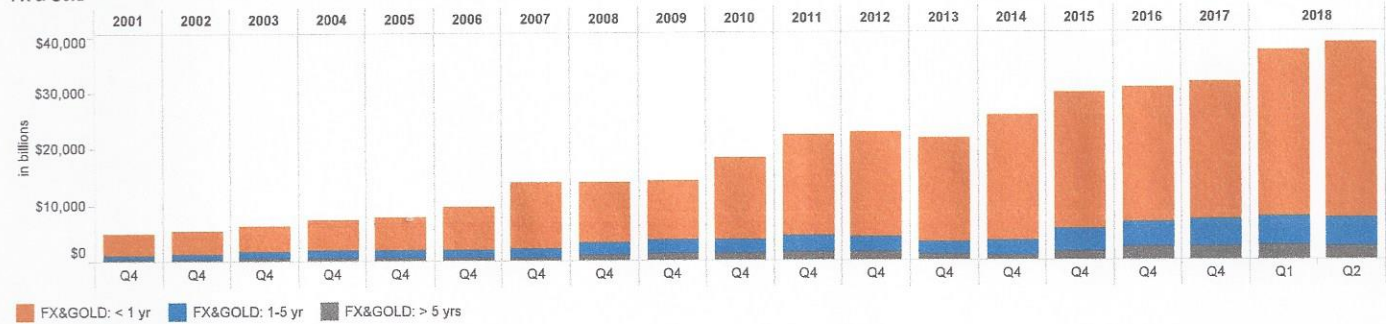


Graph 11
Notional Amounts of Interest Rate and FX + Gold Contracts by Maturity
Insured U.S. Commercial Banks and Savings Associations

Interest Rate



FX & Gold



In billions of dollars

	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	
	Q4	Q4	Q4	Q4	Q4	Q4	Q4	Q4	Q4	Q4	Q4	Q4	Q4	Q4	Q4	Q4	Q4	Q1	Q2
IR: < 1 yr	\$10,379	\$12,982	\$13,581	\$15,921	\$18,483	\$29,552	\$39,085	\$58,618	\$81,236	\$90,843	\$87,812	\$82,948	\$77,758	\$71,808	\$55,054	\$55,061	\$72,589	\$95,439	\$91,957
IR: 1-5 yr	11,709	14,328	20,404	25,893	27,683	31,386	37,222	47,456	33,970	33,497	32,750	30,191	44,157	33,727	49,406	43,261	36,154	40,334	42,276
IR: > 5 yrs	7,451	9,735	13,117	16,492	19,825	23,273	27,724	36,868	26,374	24,307	24,168	21,175	24,630	22,214	32,981	29,762	23,565	23,686	24,372
FX&GOLD: < 1 yr	3,816	4,078	4,510	5,384	5,728	7,730	11,660	10,640	10,490	14,629	17,632	18,386	18,372	22,145	24,130	23,912	24,380	29,696	31,341
FX&GOLD: 1-5 yr	686	857	1,146	1,317	1,381	1,452	1,639	2,195	2,473	2,462	3,117	2,910	2,341	2,587	3,985	4,454	4,805	5,022	4,906
FX&GOLD: > 5 yrs	499	439	582	762	689	594	622	1,082	1,347	1,290	1,503	1,480	1,029	969	1,648	2,420	2,525	2,630	2,473

Note: Figures above exclude FX contracts with an original maturity of 14 days or less, written options, basis swaps, and any other contracts not subject to risk-based capital requirements. Effective Q1 2015, the reporting form and call report instructions changed. Schedule RC-R now requires banks to report gold and FX notional in aggregate, rather than separately. Source: Call reports