

RESCINDED

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Replaced - See OCC 2022-9

Interest Rate Risk: Interest Rate Risk Statistics Report

Summary

The Office of the Comptroller of the Currency (OCC) today published the fall 2021 edition of the *Interest Rate Risk Statistics Report*. The report presents interest rate risk data gathered during examinations of OCC-supervised midsize and community banks and federal savings associations (collectively, banks). The statistics are for informational purposes only and do not represent OCC-suggested limits or exposures.

Note for Community Banks

The publication contains information collected from banks supervised by the OCC's Midsize and Community Bank Supervision department. The report is for informational purposes only.

To

Chief Executive Officers of All National Banks, Federal Savings Associations, and Federal Branches and Agencies;
Department and Division Heads;
All Examining Personnel; and
Other Interested Parties

Highlights

The fall 2021 report provides statistics on interest rate risk exposures and risk limits for different midsize and community bank populations, including

- all OCC-supervised midsize and community banks with reported data.
- banks by asset size.
- banks by charter type.
- minority depository institutions.

In addition, the fall 2021 report includes statistics on average lives for non-maturity deposits for all bank populations. The report excludes statistics on exposures and policy limits for a –200 basis point change because of the current market environment of low interest rates.

The publication is intended as a resource to the industry, examiners, and the public.

Further Information

Please contact Lindsey Trussell, Risk Specialist, Market Risk Policy at 202-649-6360.

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Related Link

- [*Interest Rate Risk Statistics Report Fall 2021*](#)