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.

**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.

Grovetta N. Gardineer

Senior Deputy Comptroller for Bank Supervision Policy

**Related Link**

- [Interest Rate Risk Statistics Report Fall 2021](https://occ.gov/news-issuances/bulletins/2021/bulletin-2021-47.htm)