

RESCINDED

OCC Bulletin 2022-9| April 4, 2022

Interest Rate Risk: Interest Rate Risk Statistics Report

Replaced – See OCC 2022-23

Summary

The Office of the Comptroller of the Currency (OCC) today published the spring 2022 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.

Rescissions

This bulletin rescinds OCC Bulletin 2021-47, "Interest Rate Risk: Interest Rate Risk Statistics Report," which transmitted the fall 2021 report. This bulletin also rescinds OCC Bulletin 2021-18, "Interest Rate Risk: Interest Rate Risk Statistics Report," which transmitted the spring 2021 report.

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 spring 2022 report provides statistics on interest rate risk exposures and risk limits for different midsize and community bank populations, including

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

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

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 Spring 2022*](#)

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