

RESCINDED

OCC Bulletin 2020-91| October 27, 2020

Interest Rate Risk: Interest Rate Risk Statistics Report

Summary

Replaced - See OCC 2021-18

The Office of the Comptroller of the Currency (OCC) today published the first semiannual *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.

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

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 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.

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

Further Information

Please contact Christopher Sadej, Risk Specialist, or 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 2020 \(PDF\)](#)