

# RESCINDED

OCC Bulletin 2024-10 | April 18, 2024

## Interest Rate Risk: Interest Rate Risk Statistics Report

Replaced - See OCC 2024-30

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

### Summary

The Office of the Comptroller of the Currency (OCC) today published the spring 2024 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 2023-31, "Interest Rate Risk: Interest Rate Risk Statistics Report," which transmitted the fall 2023 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 2024 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 Sam Lisicki, 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 2024\*](#)

Topic(s): ■ [INTEREST RATE RISK](#)