

# Interest Rate Risk Analysis as a Percent of Assets--Page 9

## 1 Mortgage Loans & Pass Thrus

### 1.1 UBPRE553

#### DESCRIPTION

Mortgage Loans & Pass Thrus, % Assets

#### NARRATIVE

Sum of all repricings for mortgage pass-through securities backed by closed-end first lien residential mortgages and closed- end loans secured by liens on 1-4 family residential properties divided by total assets.

#### FORMULA

PCTOF(uc:[UBPRD228](#)[P0],uc:[UBPR2170](#)[P0])

## 2 Loans & Securities Over 15 Years

### 2.1 UBPRE554

#### DESCRIPTION

Loans & Securities Over 15 Years, % Assets

#### NARRATIVE

Sum of repricings over 15 years for mortgage pass-through securities backed by closed-end first lien residential mortgages and closed-end loans secured by liens on 1-4 family residential properties divided by total assets.

#### FORMULA

PCTOF(uc:[UBPRD227](#)[P0],uc:[UBPR2170](#)[P0])

## 3 Loans & Securities 5-15 Years

### 3.1 UBPRE555

#### DESCRIPTION

Loans & Securities 5-15 Years, % Assets

#### NARRATIVE

Sum of repricings from 5-15 years for mortgage pass-through securities backed by closed-end first lien residential mortgages and closed-end loans secured by liens on 1-4 family residential properties divided by total assets.

#### FORMULA

PCTOF(uc:[UBPRD226](#)[P0],uc:[UBPR2170](#)[P0])

## 4 Other Loans and Securities

### 4.1 UBPRE556

**DESCRIPTION**

Other Loans and Securities, % Assets

**NARRATIVE**

Sum of all repricings for securities issued by U.S. Treasury, agencies, state and political subdivisions and all loans and leases other than closed-end loans secured by first liens on 1-4 family residential properties divided by total assets.

**FORMULA**

PCTOF(uc:[UBPRD266](#)[P0],uc:[UBPR2170](#)[P0])

## 5 Loans & Securities Over 15 Years

### 5.1 UBPRES57

**DESCRIPTION**

Other Loans & Securities Over 15 Years, % Assets

**NARRATIVE**

Sum of repricings over 15 years for securities issued by U.S. Treasury, agencies, state and political subdivisions and all loans and leases other than closed-end loans secured by first liens on 1-4 family residential properties divided by total assets.

**FORMULA**

PCTOF(uc:[UBPRD265](#)[P0],uc:[UBPR2170](#)[P0])

## 6 Loans & Securities 5-15 Years

### 6.1 UBPRES58

**DESCRIPTION**

Other Loans & Securities 5-15 Years, % Assets

**NARRATIVE**

Sum of repricings from 5-15 years for securities issued by U.S. Treasury, agencies, state and political subdivisions and all loans and leases other than closed-end loans secured by first liens on 1-4 family residential properties divided by total assets.

**FORMULA**

PCTOF(uc:[UBPRD264](#)[P0],uc:[UBPR2170](#)[P0])

## 7 Total Loans & Securities Over 15 Years

### 7.1 UBPRES59

**DESCRIPTION**

Total Loans & Securities Over 15 Years, % Assets

**NARRATIVE**

Sum of repricings over 15 years for Mortgage Loans and Pass Throughs and Other Loans and Securities divided by assets.

FORMULA

PCTOF(uc:[UBPRD267](#)[P0],uc:[UBPR2170](#)[P0])

## 8 CMO'S Total

### 8.1 UBPRES560

DESCRIPTION

CMO's Total, % Assets

NARRATIVE

Sum of all repricings for other mortgage backed securities (including CMO's, REMIC's and stripped MBS') divided by assets.

FORMULA

PCTOF(uc:[UBPRD570](#)[P0],uc:[UBPR2170](#)[P0])

## 9 Avg Life Over 3 Years

### 9.1 UBPRES561

DESCRIPTION

Avg Life Over Three Years, % Assets

NARRATIVE

Repricings over three years for other mortgage backed securities (including CMO's, REMIC's and stripped MBS') divided by assets.

FORMULA

PCTOF(uc:[UBPRA562](#)[P0],uc:[UBPR2170](#)[P0])

## 10 Structured Notes

### 10.1 UBPRES562

DESCRIPTION

Structured Notes, % Assets

NARRATIVE

Structured notes ( included in held-to-maturity and available-for-sale accounts) divided by assets.

FORMULA

PCTOF(uc:[UBPR8782](#)[P0],uc:[UBPR2170](#)[P0])

## 11 Mortgage Servicing (FV)

## 11.1 UBPRE563

### DESCRIPTION

Mortgage Servicing (FV), % Assets

### NARRATIVE

Fair value of mortgage servicing assets divided by assets.

### FORMULA

PCTOF(uc:[UBPRA590](#)[P0],uc:[UBPR2170](#)[P0])

## 12 Total

### 12.1 UBPRE564

#### DESCRIPTION

Tot Struct Notes and Mtge Servicing, % Assets

#### NARRATIVE

Sum of structured notes, high-risk securities, and mortgage servicing divided by assets.

#### FORMULA

PCTOF(uc:[UBPRD541](#)[P0],uc:[UBPR2170](#)[P0])

## 13 Available for Sale

### 13.1 UBPRE565

#### DESCRIPTION

Available for Sale, % Assets

#### NARRATIVE

Fair value of available-for-sale securities divided by assets.

#### FORMULA

PCTOF(uc:[UBPR1773](#)[P0],uc:[UBPR2170](#)[P0])

## 14 Held to Maturity

### 14.1 UBPRE566

#### DESCRIPTION

Held-to-Maturity, % Assets

#### NARRATIVE

Amortized cost of held-to-maturity securities divided by assets.

#### FORMULA

PCTOF(uc:[UBPR1754](#)[P0],uc:[UBPR2170](#)[P0])

## 15 Off Balance Sheet

### 15.1 UBPRES567

#### DESCRIPTION

Off Balance Sheet, % Assets

#### NARRATIVE

Total of all off-balance sheet accounts, divided by assets.

#### FORMULA

PCTOF(uc:[UBPRD572](#)[P0],uc:[UBPR2170](#)[P0])

## 16 Unrealized Appreciation/Depreciation

### 16.1 UBPRES568

#### DESCRIPTION

Unrealized Appreciation/Depreciation

#### NARRATIVE

Unrealized appreciation/depreciation on held-to-maturity securities divided by assets.

#### FORMULA

PCTOF(uc:[UBPRD576](#)[P0],uc:[UBPR2170](#)[P0])

## 17 Unrealized App/Dep % Tier 1 Cap

### 17.1 UBPRES569

#### DESCRIPTION

Unrealized App/Dep % Tier One Cap

#### NARRATIVE

Unrealized appreciation/depreciation on held-to-maturity securities divided by tier one capital.

#### FORMULA

PCTOF(uc:[UBPRD576](#)[P0],uc:[UBPRE644](#)[P0])

## 18 Loans/Securities Over 3 Year

### 18.1 UBPRES570

#### DESCRIPTION

Loans/Securities Over Three Year, % Assets

#### NARRATIVE

Sum of repricings over three years for mortgage loans and pass-throughs, other loans and securities and CMO's divided by assets.

## FORMULA

PCTOF(uc:[UBPRD565](#)[P0],uc:[UBPR2170](#)[P0])

## 19 Liabilities Over 3 Year

### 19.1 UBPRES71

## DESCRIPTION

Liabilities Over Three Year, % Assets

## NARRATIVE

Sum of repricings over three years for other borrowed money, time deposits less than \$100,000 and time deposits of \$100,000 or greater divided by assets.

## FORMULA

PCTOF(uc:[UBPRD536](#)[P0],uc:[UBPR2170](#)[P0])

## 20 Net Over 3 Year Position

### 20.1 UBPRES72

## DESCRIPTION

Net Over Three Year Position, % Assets

## NARRATIVE

Loans/Securities over three years less liabilities over three years divided by assets.

## FORMULA

PCTOF(uc:[UBPRD575](#)[P0],uc:[UBPR2170](#)[P0])

## 21 Loans/Securities Over 1 Year

### 21.1 UBPRES73

## DESCRIPTION

Loans/Securities Over One Year, % Assets

## NARRATIVE

Sum of repricings over one year for mortgage loans and pass throughs, other loans and securities and all CMO's.

## FORMULA

PCTOF(uc:[UBPRD564](#)[P0],uc:[UBPR2170](#)[P0])

## 22 Liabilities Over 1 Year

### 22.1 UBPRES74

## DESCRIPTION

Liabilities Over One Year, % Assets

#### NARRATIVE

Sum of repricings over one year for other borrowed money, time deposits less than \$250,000 and time deposits of \$250,000 or greater divided by assets.

#### FORMULA

PCTOF(uc:[UBPRD535](#)[P0],uc:[UBPR2170](#)[P0])

## 23 Net Over 1 Year Position

### 23.1 UBPRES75

#### DESCRIPTION

Net Over One Year Position, % Assets

#### NARRATIVE

Loans/Securities over one year less liabilities over one year divided by assets.

#### FORMULA

PCTOF(uc:[UBPRD574](#)[P0],uc:[UBPR2170](#)[P0])

## 24 Non-Maturity Deposits

### 24.1 UBPRES76

#### DESCRIPTION

Non-Maturity Deposits, % Assets

#### NARRATIVE

Demand deposits, NOW and ATS accounts, money market accounts and all other savings divided by assets.

#### FORMULA

PCTOF(uc:[UBPRD104](#)[P0],uc:[UBPR2170](#)[P0])

## 25 Non-Maturity Deps % Long Assets

### 25.1 UBPRES77

#### DESCRIPTION

Non-Maturity Deps % Long Assets

#### NARRATIVE

Non-maturity deposits divided by repricings over three years for loans and securities.

#### FORMULA

PCTOF(uc:[UBPRD104](#)[P0],uc:[UBPRD565](#)[P0])

## 26 Net Over 3 Year Position

### 26.1 UBPRE578

#### DESCRIPTION

Net Over Three Year Position, % Assets

#### NARRATIVE

Repricings over three years for loans and securities less non-maturity deposits divided by assets.

#### FORMULA

PCTOF(uc:[UBPRD537](#)[P0],uc:[UBPR2170](#)[P0])

## 27 Structured Notes

### 27.1 UBPRE579

#### DESCRIPTION

Structured Notes, % Tier 1 Capital

#### NARRATIVE

Structured notes (included in held-to-maturity and available-for-sale accounts) divided by tier one capital.

#### FORMULA

PCTOF(uc:[UBPR8782](#)[P0],uc:[UBPRE644](#)[P0])

## 28 Mortgage Servicing (FV)

### 28.1 UBPRE580

#### DESCRIPTION

Mortgage Servicing (FV), % Tier 1 Capital

#### NARRATIVE

Fair value of mortgage servicing assets divided by tier one capital.

#### FORMULA

PCTOF(uc:[UBPRA590](#)[P0],uc:[UBPRE644](#)[P0])

## 29 Total

### 29.1 UBPRE581

#### DESCRIPTION

Tot Stru Notes & Mtge Serv, % Tier 1 Capital

#### NARRATIVE

Sum of structured notes, high risk securities, OBS exposed to rising rates and mortgage servicing divided by tier one capital.



FORMULA

PCTOF(uc:[UBPRD541](#)[P0],uc:[UBPRE644](#)[P0])

## Referenced Concepts

### **UBPR1754**

#### DESCRIPTION

Held-to-Maturity Securities

#### NARRATIVE

Held-to-maturity securities reported at cost.

#### FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD1754[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON1754[P0], NULL))

### **UBPR1771**

#### DESCRIPTION

Total Fair Value of Held-to-Maturity Securities

#### FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD1771[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON1771[P0], NULL))

### **UBPR1773**

#### DESCRIPTION

Available-for-Sale Securities

#### NARRATIVE

Securities available-for-sale reported at fair value.

#### FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD1773[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON1773[P0], NULL))

### **UBPR2170**

#### DESCRIPTION

Total Assets

#### NARRATIVE

Total Assets from Call Report Schedule RC.

#### FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD2170[P0], IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON2170[P0], NULL))

### **UBPR3411**

#### DESCRIPTION

Commercial Letters of Credit

#### NARRATIVE

The amount outstanding and unused as of the report date of issued or confirmed commercial letters of credit, travelers' letters of credit not issued for money or its equivalent, and all similar letters of credit (excluding standby letters of credit).

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD3411[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON3411[P0], NULL))

### UBPR3428

DESCRIPTION

Participations in Acceptances Conveyed to Others by the Reporting Bank, Branch or Agency or Bank Holding Company

FORMULA

IF(uc:UBPR9999[P0] > '2001-01-01' AND uc:UBPR9999[P0] < '2006-01-01',IF(uc:UBPRC752[P0] = 31,cc:RCFD3428[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON3428[P0], NULL)),NULL)

### UBPR3430

DESCRIPTION

All Other Off-Balance Sheet Liabilities

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD3430[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON3430[P0], NULL))

### UBPR3433

DESCRIPTION

Securities Lent

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD3433[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON3433[P0], NULL))

### UBPR3814

DESCRIPTION

Unused Commitments on Home Equity (1-4 Family) Loans

NARRATIVE

The unused portions of commitments to extend credit under revolving, open-end lines of credit secured by 1-4 family residential properties.

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD3814[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON3814[P0], NULL))

### UBPR3815

DESCRIPTION

Unused Commitments on Credit Cards

NARRATIVE

The unused portions of all commitments to extend credit both to individuals for household, family, and other personal expenditures and to other customers, including commercial or industrial enterprises, through credit cards.

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD3815[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON3815[P0], NULL))

**UBPR3816**

## DESCRIPTION

Unused Commitments on Commercial RE Loans Secured by RE

## NARRATIVE

The unused portions of commitments to extend credit for the specific purpose of financing commercial and multifamily residential properties (e.g., business and industrial properties, hotels, motels, churches, hospitals, and apartment buildings), provided that such commitments, when funded, would be reportable as either loans secured by multifamily residential properties or loans secured by nonfarm nonresidential properties in Call Report Schedule RC-C.

## FORMULA

IF(uc:[UBPR9999](#)[P0] > '2008-01-01' AND uc:[UBPRC752](#)[P0] = 31,cc:RCFDF164[P0] + cc:RCFDF165[P0],  
IF(uc:[UBPR9999](#)[P0] > '2008-01-01' AND uc:[UBPRC752](#)[P0] = 41,cc:RCONF164[P0] + cc:RCONF165[P0],  
IF(uc:[UBPR9999](#)[P0] > '1990-01-01' AND uc:[UBPR9999](#)[P0] < '2008-01-01' and uc:[UBPRC752](#)[P0] = 31,cc:RCFD3816[P0],  
IF(uc:[UBPR9999](#)[P0] > '1990-01-01' AND uc:[UBPR9999](#)[P0] < '2008-01-01' and uc:[UBPRC752](#)[P0] = 41,cc:RCON3816[P0],  
NULL))))

**UBPR3817**

## DESCRIPTION

Securities Underwriting

## NARRATIVE

The unsold portion of the reporting bank's own takedown in securities underwriting transactions. Includes note issuance facilities (NIFs) and revolving underwriting facilities (RUFs).

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD3817[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON3817[P0], NULL))

**UBPR3818**

## DESCRIPTION

All Other Unused Commitments

## NARRATIVE

The unused portion of all commercial and industrial loan commitments, commitments for loans to financial institutions, and all other commitments.

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31 AND uc:[UBPR9999](#)[P0] > '2010-01-01' ,cc:RCFDJ457[P0] + cc:RCFDJ458[P0] +  
cc:RCFDJ459[P0],IF(uc:[UBPRC752](#)[P0] = 41 AND uc:[UBPR9999](#)[P0] > '2010-01-01' ,cc:RCONJ457[P0] +  
cc:RCONJ458[P0] + cc:RCONJ459[P0],IF(uc:[UBPRC752](#)[P0] = 31 AND uc:[UBPR9999](#)[P0] < '2010-01-01'  
,cc:RCFD3818[P0],IF(uc:[UBPRC752](#)[P0] = 41 AND uc:[UBPR9999](#)[P0] < '2010-01-01' ,cc:RCON3818[P0],NULL))))

**UBPR3819**

## DESCRIPTION

Financial Standby Letters of Credit and Foreign Office Guarantees

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD3819[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON3819[P0], NULL))

### **UBPR3821**

DESCRIPTION

Performance Standby Letters of Credit

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD3821[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON3821[P0], NULL))

### **UBPR6550**

DESCRIPTION

Unused Commitments on Commercial RE Loans Not Secured by RE

NARRATIVE

The unused portions of all commitments to extend credit for the specific purpose of financing commercial and residential real estate activities.

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD6550[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON6550[P0], NULL))

### **UBPR8274**

DESCRIPTION

Tier 1 Capital Allowable Under the Risk-Based Capital Guidelines

NARRATIVE

Tier 1 Capital Allowable Under the Risk-Based Capital Guidelines

FORMULA

if(uc:[UBPRC752](#)[P0] = 31 and ExistingOf(cc:RCONN256[P0], false) = true, cc:RCFA8274[P0], if(uc:[UBPRC752](#)[P0] = 41 and ExistingOf(cc:RCONN256[P0], false) = true, cc:RCOA8274[P0], if(uc:[UBPRC752](#)[P0] = 31 and uc:[UBPR9999](#)[P0]>'2015-01-01', cc:RCFA8274[P0], if(uc:[UBPRC752](#)[P0] = 41 and uc:[UBPR9999](#)[P0]>'2015-01-01', cc:RCOA8274[P0], if(uc:[UBPRC752](#)[P0] = 31, cc:RCFD8274[P0], if(uc:[UBPRC752](#)[P0] = 41,cc:RCON8274[P0], NULL))))))

### **UBPR8782**

DESCRIPTION

Amortized Cost of Structured Notes

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8782[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8782[P0], NULL))

### **UBPR9565**

DESCRIPTION

SIZE CODE

**FORMULA**

IF(MonthOf(Context.Period.EndDate) = 3, uc:[UBPRF966](#)[P0], IF(MonthOf(Context.Period.EndDate) = 6, uc:[UBPRF967](#)[P0], IF(MonthOf(Context.Period.EndDate) = 9, uc:[UBPRF968](#)[P0], IF(MonthOf(Context.Period.EndDate) = 12, uc:[UBPRF969](#)[P0], '0001'))))

**UBPR9999**

## DESCRIPTION

Reporting Date (CC,YR,MO,DA)

## FORMULA

Context.Period.EndDate

**UBPRA521**

## DESCRIPTION

First Lien 1-to-4 Family Residential Mortgage Loans: Outstanding Principal Balance of Mortgages Transferred as of the Report Date

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDA521[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONA521[P0], NULL))

**UBPRA523**

## DESCRIPTION

Other Financial Assets: Outstanding Principal Balance of Assets Transferred as of the Report Date

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDA523[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONA523[P0], NULL))

**UBPRA534**

## DESCRIPTION

Credit Derivatives Bank as Guarantor

## NARRATIVE

Credit Derivatives on which the bank is guarantor.

## FORMULA

IF(uc:[UBPR9999](#)[P0] > '2006-01-01',uc:[UBPRC968](#)[P0] + uc:[UBPRC970](#)[P0] + uc:[UBPRC972](#)[P0] + uc:[UBPRC974](#)[P0], IF(uc:[UBPR9999](#)[P0] > '1997-01-01' AND uc:[UBPR9999](#)[P0] < '2006-01-01' and uc:[UBPRC752](#)[P0] = 31,cc:RCFDA534[P0], IF(uc:[UBPR9999](#)[P0] > '1997-01-01' AND uc:[UBPR9999](#)[P0] < '2006-01-01' and uc:[UBPRC752](#)[P0] = 41,cc:RCONA534[P0],NULL)))

**UBPRA535**

## DESCRIPTION

Credit Derivatives Bank as Beneficiary

## NARRATIVE

Credit Derivatives on which the bank is beneficiary.

**FORMULA**

IF(uc:UBPR9999[P0] > '2006-01-01',uc:UBPRC969[P0] + uc:UBPRC971[P0] + uc:UBPRC973[P0] + uc:UBPRC975[P0],  
 IF(uc:UBPR9999[P0] > '1997-01-01' AND uc:UBPR9999[P0] < '2006-01-01'and uc:UBPRC752[P0] = 31,cc:RCFDA535[P0],  
 IF(uc:UBPR9999[P0] > '1997-01-01' AND uc:UBPR9999[P0] < '2006-01-01'and uc:UBPRC752[P0] =  
 41,cc:RCONA535[P0],NULL)))

**UBPRA549****DESCRIPTION**

Securities Issued by the U.S. Treasury, U.S. Government Agencies, and States and Political Subdivisions in the U.S.; Other Non-Mortgage Debt Securities; and Mortgage Pass-Through Securities Other Than Those Backed by Closed-End First Lien 1-4 Family Residential Mortgages with a Remaining Maturity or Next Repricing Date of Three Months or Less

**FORMULA**

IF(uc:UBPRC752[P0] = 31,cc:RCFDA549[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONA549[P0], NULL))

**UBPRA550****DESCRIPTION**

Securities Issued by the U.S. Treasury, U.S. Government Agencies, and States and Political Subdivisions in the U.S.; Other Non-Mortgage Debt Securities; and Mortgage Pass-Through Securities Other Than Those Backed by Closed-End First Lien 1-4 Family Residential Mortgages with a Remaining Maturity or Next Repricing Date of 3-12 Months

**FORMULA**

IF(uc:UBPRC752[P0] = 31,cc:RCFDA550[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONA550[P0], NULL))

**UBPRA551****DESCRIPTION**

Securities Issued by the U.S. Treasury, U.S. Government Agencies, and States and Political Subdivisions in the U.S.; Other Non-Mortgage Debt Securities; and Mortgage Pass-Through Securities Other Than Those Backed by Closed-End First Lien 1-4 Family Residential Mortgages with a Remaining Maturity or Next Repricing Date of Over One Year through Three Years.

**FORMULA**

IF(uc:UBPRC752[P0] = 31,cc:RCFDA551[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONA551[P0], NULL))

**UBPRA552****DESCRIPTION**

Securities Issued by the U.S. Treasury, U.S. Government Agencies, and States and Political Subdivisions in the U.S.; Other Non-Mortgage Debt Securities; and Mortgage Pass-Through Securities Other Than Those Backed by Closed-End First Lien 1-4 Family Residential Mortgages with a Remaining Maturity or Next Repricing Date of Three Years through Five Years

**FORMULA**

IF(uc:UBPRC752[P0] = 31,cc:RCFDA552[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONA552[P0], NULL))

**UBPRA553****DESCRIPTION**

Securities Issued by the U.S. Treasury, U.S. Government Agencies, and States and Political Subdivisions in the U.S.; Other Non-Mortgage Debt Securities; and Mortgage Pass-Through Securities Other Than Those Backed by Closed-End First Lien 1-4 Family Residential Mortgages with a Remaining Maturity or Next Repricing Date of 5-15 Years

**FORMULA**

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDA553[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONA553[P0], NULL))

**UBPRA554****DESCRIPTION**

Securities Issued by the U.S. Treasury, U.S. Government Agencies, and States and Political Subdivisions in the U.S.; Other Non-Mortgage Debt Securities; and Mortgage Pass-Through Securities Other Than Those Backed by Closed-End First Lien 1-4 Family Residential Mortgages with a Remaining Maturity or Next Repricing Date of Over 15 Years

**FORMULA**

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDA554[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONA554[P0], NULL))

**UBPRA555****DESCRIPTION**

Mortgage Pass-Through Securities Backed by Closed-End First Lien 1-4 Family Residential Mortgages with a Remaining Maturity or Next Repricing Date of Three Months or Less

**FORMULA**

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDA555[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONA555[P0], NULL))

**UBPRA556****DESCRIPTION**

Mortgage Pass-Through Securities Backed by Closed-End First Lien 1-4 Family Residential Mortgages with a Remaining Maturity or Next Repricing Date of Over 3-12 Months

**FORMULA**

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDA556[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONA556[P0], NULL))

**UBPRA557****DESCRIPTION**

Mortgage Pass-Through Securities Backed by Closed-End First Lien 1-4 Family Residential Mortgages with a Remaining Maturity or Next Repricing Date of Over 1-3 Years

**FORMULA**

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDA557[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONA557[P0], NULL))

**UBPRA558****DESCRIPTION**

Mortgage Pass-Through Securities Backed by Closed-End First Lien 1-4 Family Residential Mortgages with a Remaining Maturity or Next Repricing Date of Over Three Years through Five Years

**FORMULA**



IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDA558[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONA558[P0], NULL))

### **UBPRA559**

#### DESCRIPTION

Mortgage Pass-Through Securities Backed by Closed-End First Lien 1-4 Family Residential Mortgages with a Remaining Maturity or Next Repricing Date of Over 5-15 Years

#### FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDA559[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONA559[P0], NULL))

### **UBPRA560**

#### DESCRIPTION

Mortgage Pass-Through Securities Backed by Closed-End First Lien 1-4 Family Residential Mortgages with a Remaining Maturity or Next Repricing Date of Over 15 Years

#### FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDA560[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONA560[P0], NULL))

### **UBPRA561**

#### DESCRIPTION

Other Mortgage-Backed Securities (Include CMOs, REMICs, and Stripped MBS) with an Expected Average Life of Three Years or Less

#### FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDA561[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONA561[P0], NULL))

### **UBPRA562**

#### DESCRIPTION

Other Mortgage-Backed Securities (Include CMOs, REMICs, and Stripped MBS) with an Expected Average Life of Over Three Years

#### FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDA562[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONA562[P0], NULL))

### **UBPRA564**

#### DESCRIPTION

Closed-End Loans Secured by First Liens on 1-4 Family Residential Properties (in Domestic Offices) with a Remaining Maturity or Repricing Frequency of Three Months or Less

#### FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCONA564[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONA564[P0], NULL))

### **UBPRA565**

#### DESCRIPTION

Closed-End Loans Secured by First Liens on 1-4 Family Residential Properties (in Domestic Offices) with a Remaining Maturity or Repricing Frequency of Over 3-12 Months

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCONA565[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONA565[P0], NULL))

**UBPRA566**

DESCRIPTION

Closed-End Loans Secured by First Liens on 1-4 Family Residential Properties (in Domestic Offices) with a Remaining Maturity or Repricing Frequency of Over One Year Through Three Years

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCONA566[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONA566[P0], NULL))

**UBPRA567**

DESCRIPTION

Closed-End Loans Secured by First Liens on 1-4 Family Residential Properties (in Domestic Offices) with a Remaining Maturity or Repricing Frequency of Over Three Years Through Five Years

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCONA567[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONA567[P0], NULL))

**UBPRA568**

DESCRIPTION

Closed-End Loans Secured by First Liens on 1-4 Family Residential Properties (in Domestic Offices) with a Remaining Maturity or Repricing Frequency of Over 5-15 Years

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCONA568[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONA568[P0], NULL))

**UBPRA569**

DESCRIPTION

Closed-End Loans Secured by First Liens on 1-4 Family Residential Properties (in Domestic Offices) with a Remaining Maturity or Repricing Frequency of Over 15 Years

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCONA569[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONA569[P0], NULL))

**UBPRA570**

DESCRIPTION

All Loans and Leases other than Closed-End Loans Secured by First Liens on 1-4 Family Residential Properties (in Domestic Offices) with a Remaining Maturity or Repricing Frequency of Three Months or Less

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDA570[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONA570[P0], NULL))

**UBPRA571**

## DESCRIPTION

All Loans and Leases other than Closed-End Loans Secured by First Liens on 1-4 Family Residential Properties (in Domestic Offices) with a Remaining Maturity or Repricing Frequency of Over 3-12 Months

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDA571[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONA571[P0], NULL))

**UBPRA572**

## DESCRIPTION

All Loans and Leases other than Closed-End Loans Secured by First Liens on 1-4 Family Residential Properties (in Domestic Offices) with a Remaining Maturity or Repricing Frequency of Over One Year through Three Years

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDA572[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONA572[P0], NULL))

**UBPRA573**

## DESCRIPTION

All Loans and Leases other than Closed-End Loans Secured by First Liens on 1-4 Family Residential Properties (in Domestic Offices) with a Remaining Maturity or Repricing Frequency of Over Three Years through Five Years

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDA573[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONA573[P0], NULL))

**UBPRA574**

## DESCRIPTION

All Loans and Leases other than Closed-End Loans Secured by First Liens on 1-4 Family Residential Properties (in Domestic Offices) with a Remaining Maturity or Repricing Frequency of Over 5-15 Years

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDA574[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONA574[P0], NULL))

**UBPRA575**

## DESCRIPTION

All Loans and Leases other than Closed-End Loans Secured by First Liens on 1-4 Family Residential Properties (in Domestic Offices) with a Remaining Maturity or Repricing Frequency of Over 15 Years

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDA575[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONA575[P0], NULL))

**UBPRA581**

## DESCRIPTION

Time Deposits of Less than \$100,000 with a Remaining Maturity or Next Repricing Date of Over One Year through Three Years

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCONA581[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONA581[P0], NULL))

**UBPRA582**

## DESCRIPTION

Time Deposits of Less than \$100,000 with a Remaining Maturity or Next Repricing Date of Over Three Years

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCONA582[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONA582[P0], NULL))

**UBPRA586**

## DESCRIPTION

Time Deposits of \$100,000 or More with a Remaining Maturity or Next Repricing Date of Over One Year through Three Years

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCONA586[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONA586[P0], NULL))

**UBPRA587**

## DESCRIPTION

Time Deposits of \$100,000 or More with a Remaining Maturity or Next Repricing Date of Over Three Years

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCONA587[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONA587[P0], NULL))

**UBPRA590**

## DESCRIPTION

Estimated Fair Value of Mortgage Servicing Assets

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDA590[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONA590[P0], NULL))

**UBPRB565**

## DESCRIPTION

FHLB Advances: With a Remaining Maturity of More Than One Year Through Three Years

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDB565[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONB565[P0], NULL))

**UBPRB566**

## DESCRIPTION

FHLB Advances: With A Remaining Maturity of More Than Three Years

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDB566[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONB566[P0], NULL))

### **UBPRB567**

#### DESCRIPTION

Other Borrowings: With a Remaining Maturity of More Than One Year Through Three Years

#### FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDB567[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONB567[P0], NULL))

### **UBPRB568**

#### DESCRIPTION

Other Borrowings: With a Remaining Maturity of More Than Three Years

#### FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDB568[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONB568[P0], NULL))

### **UBPRB705**

#### DESCRIPTION

Sec 1-4 Family Residential Loans (\$000)

#### NARRATIVE

The dollar amount of securitized 1-4 Family Residential loans (from Call Report Schedule RC-S).

#### FORMULA

IF(uc:[UBPRC752](#)[P0] = 31 AND uc:[UBPR9999](#)[P0] > = '2001-06-30',cc:RCFDB705[P0],IF(uc:[UBPRC752](#)[P0] = 41 AND uc:[UBPR9999](#)[P0] > = '2001-06-30',cc:RCONB705[P0], NULL))

### **UBPRB706**

#### DESCRIPTION

Sec Home Equity Lines (\$000)

#### NARRATIVE

The dollar amount of securitized home equity lines (from Call Report Schedule RC-S).

#### FORMULA

IF(uc:[UBPRC752](#)[P0] = 31 AND uc:[UBPR9999](#)[P0] > = '2001-06-30',cc:RCFDB706[P0],IF(uc:[UBPRC752](#)[P0] = 41 AND uc:[UBPR9999](#)[P0] > = '2001-06-30',cc:RCONB706[P0], NULL))

### **UBPRB707**

#### DESCRIPTION

Sec Credit Card Receivables (\$000)

#### NARRATIVE

The dollar amount of securitized credit card receivables (from Call Report Schedule RC-S).

#### FORMULA

IF(uc:UBPRC752[P0] = 31 AND uc:UBPR9999[P0] > = '2001-06-30',cc:RCFDB707[P0],IF(uc:UBPRC752[P0] = 41 AND uc:UBPR9999[P0] > = '2001-06-30',cc:RCONB707[P0], NULL))

## UBPRB708

### DESCRIPTION

Sec Auto Loans (\$000)

### NARRATIVE

The dollar amount of securitized auto loans (from Call Report Schedule RC-S).

### FORMULA

IF(uc:UBPRC752[P0] = 31 AND uc:UBPR9999[P0] > = '2001-06-30',cc:RCFDB708[P0],IF(uc:UBPRC752[P0] = 41 AND uc:UBPR9999[P0] > = '2001-06-30',cc:RCONB708[P0], NULL))

## UBPRB709

### DESCRIPTION

Outstanding Principal Balance of Assets Sold and Securitized with Recourse or Other Seller-Provided Credit Enhancements - Other Consumer Loans

### FORMULA

IF(uc:UBPRC752[P0] = 31 AND uc:UBPR9999[P0] > = '2001-06-30',cc:RCFDB709[P0],IF(uc:UBPRC752[P0] = 41 AND uc:UBPR9999[P0] > = '2001-06-30',cc:RCONB709[P0], NULL))

## UBPRB710

### DESCRIPTION

Sec Commercial & Industrial Loans (\$000)

### NARRATIVE

The dollar amount of securitized commercial and industrial loans (from Call Report Schedule RC-S).

### FORMULA

IF(uc:UBPRC752[P0] = 31 AND uc:UBPR9999[P0] > = '2001-06-30',cc:RCFDB710[P0],IF(uc:UBPRC752[P0] = 41 AND uc:UBPR9999[P0] > = '2001-06-30',cc:RCONB710[P0], NULL))

## UBPRB711

### DESCRIPTION

Outstanding Principal Balance of Assets Sold and Securitized With Recourse or Other Seller-Provided Credit Enhancements - All Other Loans

### FORMULA

IF(uc:UBPRC752[P0] = 31 AND uc:UBPR9999[P0] > = '2001-06-30',cc:RCFDB711[P0],IF(uc:UBPRC752[P0] = 41 AND uc:UBPR9999[P0] > = '2001-06-30',cc:RCONB711[P0], NULL))

## UBPRB790

### DESCRIPTION

Assets Sold With Recourse or Other Seller-Provided Credit Enhancements and Not Securitized - 1-4 Family Residential Loans

FORMULA

IF(uc:UBPRC752[P0] = 31 AND uc:UBPR9999[P0] > = '2001-06-30',cc:RCFDB790[P0],IF(uc:UBPRC752[P0] = 41 AND uc:UBPR9999[P0] > = '2001-06-30',cc:RCONB790[P0], NULL))

**UBPRB791**

DESCRIPTION

Assets Sold With Recourse or Other Seller-Provided Credit Enhancements and Not Securitized - Home Equity Lines

FORMULA

IF(uc:UBPRC752[P0] = 31 AND uc:UBPR9999[P0] > = '2001-06-30',cc:RCFDB791[P0],IF(uc:UBPRC752[P0] = 41 AND uc:UBPR9999[P0] > = '2001-06-30',cc:RCONB791[P0], NULL))

**UBPRB792**

DESCRIPTION

Assets Sold With Recourse or Other Seller-Provided Credit Enhancements and Not Securitized - Credit Card Receivables

FORMULA

IF(uc:UBPRC752[P0] = 31 AND uc:UBPR9999[P0] > = '2001-06-30',cc:RCFDB792[P0],IF(uc:UBPRC752[P0] = 41 AND uc:UBPR9999[P0] > = '2001-06-30',cc:RCONB792[P0], NULL))

**UBPRB793**

DESCRIPTION

Assets Sold With Recourse or Other Seller-Provided Credit Enhancements and Not Securitized - Auto Loans

FORMULA

IF(uc:UBPRC752[P0] = 31 AND uc:UBPR9999[P0] > = '2001-06-30',cc:RCFDB793[P0],IF(uc:UBPRC752[P0] = 41 AND uc:UBPR9999[P0] > = '2001-06-30',cc:RCONB793[P0], NULL))

**UBPRB794**

DESCRIPTION

Assets Sold With Recourse or Other Seller-Provided Credit Enhancements and Not Securitized - Other Consumer Loans

FORMULA

IF(uc:UBPRC752[P0] = 31 AND uc:UBPR9999[P0] > = '2001-06-30',cc:RCFDB794[P0],IF(uc:UBPRC752[P0] = 41 AND uc:UBPR9999[P0] > = '2001-06-30',cc:RCONB794[P0], NULL))

**UBPRB795**

DESCRIPTION

Assets Sold With Recourse or Other Seller-Provided Credit Enhancements and Not Securitized - Commercial and Industrial Loans

FORMULA

IF(uc:UBPRC752[P0] = 31 AND uc:UBPR9999[P0] > = '2001-06-30',cc:RCFDB795[P0],IF(uc:UBPRC752[P0] = 41 AND uc:UBPR9999[P0] > = '2001-06-30',cc:RCONB795[P0], NULL))

## UBPRB796

### DESCRIPTION

Assets Sold With Recourse or Other Seller-Provided Credit Enhancements and Not Securitized - All Other Loans

### FORMULA

IF(uc:UBPRC752[P0] = 31 AND uc:UBPR9999[P0] > = '2001-06-30',cc:RCFDB796[P0],IF(uc:UBPRC752[P0] = 41 AND uc:UBPR9999[P0] > = '2001-06-30',cc:RCONB796[P0], NULL))

## UBPRC752

### DESCRIPTION

REPORTING FORM NUMBER

### FORMULA

## UBPRC968

### DESCRIPTION

Credit Derivatives: Notional Amounts - Credit Default Swaps - Guarantor

### FORMULA

IF(uc:UBPRC752[P0] = 31 AND uc:UBPR9999[P0] > = '2006-03-31',cc:RCFDC968[P0],IF(uc:UBPRC752[P0] = 41 AND uc:UBPR9999[P0] > = '2006-03-31',cc:RCONC968[P0], NULL))

## UBPRC969

### DESCRIPTION

Credit Derivatives: Notional Amounts - Credit Default Swaps - Beneficiary

### FORMULA

IF(uc:UBPRC752[P0] = 31 AND uc:UBPR9999[P0] > = '2006-03-31',cc:RCFDC969[P0],IF(uc:UBPRC752[P0] = 41 AND uc:UBPR9999[P0] > = '2006-03-31',cc:RCONC969[P0], NULL))

## UBPRC970

### DESCRIPTION

Credit Derivatives: Notional Amounts - Total Return Swaps - Guarantor

### FORMULA

IF(uc:UBPRC752[P0] = 31 AND uc:UBPR9999[P0] > = '2006-03-31',cc:RCFDC970[P0],IF(uc:UBPRC752[P0] = 41 AND uc:UBPR9999[P0] > = '2006-03-31',cc:RCONC970[P0], NULL))

## UBPRC971

### DESCRIPTION

Credit Derivatives: Notional Amounts - Total Return Swaps - Beneficiary



**FORMULA**

IF(uc:UBPRC752[P0] = 31 AND uc:UBPR9999[P0] >= '2006-03-31',cc:RCFDC971[P0],IF(uc:UBPRC752[P0] = 41 AND uc:UBPR9999[P0] >= '2006-03-31',cc:RCONC971[P0], NULL))

**UBPRC972**

## DESCRIPTION

Credit Derivatives: Notional Amounts - Credit Options - Guarantor

## FORMULA

IF(uc:UBPRC752[P0] = 31 AND uc:UBPR9999[P0] >= '2006-03-31',cc:RCFDC972[P0],IF(uc:UBPRC752[P0] = 41 AND uc:UBPR9999[P0] >= '2006-03-31',cc:RCONC972[P0], NULL))

**UBPRC973**

## DESCRIPTION

Credit Derivatives: Notional Amounts - Credit Options - Beneficiary

## FORMULA

IF(uc:UBPRC752[P0] = 31 AND uc:UBPR9999[P0] >= '2006-03-31',cc:RCFDC973[P0],IF(uc:UBPRC752[P0] = 41 AND uc:UBPR9999[P0] >= '2006-03-31',cc:RCONC973[P0], NULL))

**UBPRC974**

## DESCRIPTION

Credit Derivatives: Notional Amounts - Other Credit Derivatives - Guarantor

## FORMULA

IF(uc:UBPRC752[P0] = 31 AND uc:UBPR9999[P0] >= '2006-03-31',cc:RCFDC974[P0],IF(uc:UBPRC752[P0] = 41 AND uc:UBPR9999[P0] >= '2006-03-31',cc:RCONC974[P0], NULL))

**UBPRC975**

## DESCRIPTION

Credit Derivatives: Notional Amounts - Other Credit Derivatives - Beneficiary

## FORMULA

IF(uc:UBPRC752[P0] = 31 AND uc:UBPR9999[P0] >= '2006-03-31',cc:RCFDC975[P0],IF(uc:UBPRC752[P0] = 41 AND uc:UBPR9999[P0] >= '2006-03-31',cc:RCONC975[P0], NULL))

**UBPRD104**

## DESCRIPTION

Total Non-Maturity Deposits

## FORMULA

cc:RCON2210[P0] + uc:UBPRE125[P0] + cc:RCON6810[P0] + cc:RCON0352[P0]

**UBPRD226**

## DESCRIPTION

## 5-15 Year Closed-End Loans Secured by First Liens on 1-4 Family Residential Properties

## FORMULA

uc:[UBPRA559](#)[P0] + uc:[UBPRA568](#)[P0]

**UBPRD227**

## DESCRIPTION

Over 15 Year First Lien and Pass Thru Backed 1-4 Family

## FORMULA

uc:[UBPRA560](#)[P0] + uc:[UBPRA569](#)[P0]

**UBPRD228**

## DESCRIPTION

Total First Lien and Pass Thru Backed 1-4 Family

## FORMULA

uc:[UBPRA555](#)[P0] + uc:[UBPRA556](#)[P0] + uc:[UBPRA557](#)[P0] + uc:[UBPRA558](#)[P0] + uc:[UBPRA559](#)[P0] + uc:[UBPRA560](#)[P0] + uc:[UBPRA564](#)[P0] + uc:[UBPRA565](#)[P0] + uc:[UBPRA566](#)[P0] + uc:[UBPRA567](#)[P0] + uc:[UBPRA568](#)[P0] + uc:[UBPRA569](#)[P0]

**UBPRD264**

## DESCRIPTION

5-15 Year Other Loan and Leases and Securities Other than Closed-End Loans Secured by 1-4 Family

## FORMULA

uc:[UBPRA553](#)[P0] + uc:[UBPRA574](#)[P0]

**UBPRD265**

## DESCRIPTION

Over 15 Year Other Loan and Leases and Securities Other than Closed-End Loans Secured by First Liens on 1-4 Family

## FORMULA

uc:[UBPRA554](#)[P0] + uc:[UBPRA575](#)[P0]

**UBPRD266**

## DESCRIPTION

Total Other Loan and Leases and Securities Other than Closed-End Loans Secured by First Liens on 1-4 Family

## FORMULA

uc:[UBPRA549](#)[P0] + uc:[UBPRA550](#)[P0] + uc:[UBPRA551](#)[P0] + uc:[UBPRA552](#)[P0] + uc:[UBPRA553](#)[P0] + uc:[UBPRA554](#)[P0] + uc:[UBPRA570](#)[P0] + uc:[UBPRA571](#)[P0] + uc:[UBPRA572](#)[P0] + uc:[UBPRA573](#)[P0] + uc:[UBPRA574](#)[P0] + uc:[UBPRA575](#)[P0]

**UBPRD267**

**DESCRIPTION**

Over 15 Year Loan and Leases and Securities

**FORMULA**

uc:[UBPRA554](#)[P0] + uc:[UBPRA575](#)[P0] + uc:[UBPRA560](#)[P0] + uc:[UBPRA569](#)[P0]

**UBPRD293****DESCRIPTION**

FLAG THAT IDENTIFIES IF THE INSTITUTION IS FOREIGN OR DOMESTIC BASED ON FOREIGN BRANCHS, AGREEMENT EDGE FLAG AND IBF FLAG.

**FORMULA****UBPRD424****DESCRIPTION**

Numeric Code that Indicates the Reporting Size of an Institution and Used During Call Report Processing.

**FORMULA**

IF(MonthOf(Context.Period.EndDate) = 3, IF(ExistingOf(uc:[UBPRC752](#)[-P3Q],41) = 41 and ExistingOf(cc:RCON2170[-P3Q],100001) < 100000, 0, IF(ExistingOf(uc:[UBPRC752](#)[-P3Q],31) = 31 and ExistingOf(cc:RCFD2170[-P3Q],100001) < 100000, 0, IF(ExistingOf(uc:[UBPRC752](#)[-P3Q],41) = 41 and ExistingOf(cc:RCON2170[-P3Q],90000) > = 100000 and ExistingOf(cc:RCON2170[-P3Q],300001) < 300000, 1, IF(ExistingOf(uc:[UBPRC752](#)[-P3Q],31) = 31 and ExistingOf(cc:RCFD2170[-P3Q],90000) > = 100000 and ExistingOf(cc:RCFD2170[-P3Q],300001) < 300000, 1, IF(ExistingOf(uc:[UBPRC752](#)[-P3Q],41) = 41 and ExistingOf(cc:RCON2170[-P3Q],200000) > = 300000, 2, IF(ExistingOf(uc:[UBPRC752](#)[-P3Q],31) = 31 and ExistingOf(cc:RCFD2170[-P3Q],200000) > = 300000, 2, 0)))))), IF(MonthOf(Context.Period.EndDate) = 6, IF(ExistingOf(uc:[UBPRC752](#)[-P4Q],41) = 41 and ExistingOf(cc:RCON2170[-P4Q],100001) < 100000, 0, IF(ExistingOf(uc:[UBPRC752](#)[-P4Q],31) = 31 and ExistingOf(cc:RCFD2170[-P4Q],100001) < 100000, 0, IF(ExistingOf(uc:[UBPRC752](#)[-P4Q],41) = 41 and ExistingOf(cc:RCON2170[-P4Q],90000) > = 100000 and ExistingOf(cc:RCON2170[-P4Q],300001) < 300000, 1, IF(ExistingOf(uc:[UBPRC752](#)[-P4Q],31) = 31 and ExistingOf(cc:RCFD2170[-P4Q],90000) > = 100000 and ExistingOf(cc:RCFD2170[-P4Q],300001) < 300000, 1, IF(ExistingOf(uc:[UBPRC752](#)[-P4Q],41) = 41 and ExistingOf(cc:RCON2170[-P4Q],200000) > = 300000, 2, IF(ExistingOf(uc:[UBPRC752](#)[-P4Q],31) = 31 and ExistingOf(cc:RCFD2170[-P4Q],200000) > = 300000, 2, 0)))))), IF(MonthOf(Context.Period.EndDate) = 9, IF(ExistingOf(uc:[UBPRC752](#)[-P5Q],41) = 41 and ExistingOf(cc:RCON2170[-P5Q],100001) < 100000, 0, IF(ExistingOf(uc:[UBPRC752](#)[-P5Q],31) = 31 and ExistingOf(cc:RCFD2170[-P5Q],100001) < 100000, 0, IF(ExistingOf(uc:[UBPRC752](#)[-P5Q],41) = 41 and ExistingOf(cc:RCON2170[-P5Q],90000) > = 100000 and ExistingOf(cc:RCON2170[-P5Q],300001) < 300000, 1, IF(ExistingOf(uc:[UBPRC752](#)[-P5Q],31) = 31 and ExistingOf(cc:RCFD2170[-P5Q],90000) > = 100000 and ExistingOf(cc:RCFD2170[-P5Q],300001) < 300000, 1, IF(ExistingOf(uc:[UBPRC752](#)[-P5Q],41) = 41 and ExistingOf(cc:RCON2170[-P5Q],200000) > = 300000, 2, IF(ExistingOf(uc:[UBPRC752](#)[-P5Q],31) = 31 and ExistingOf(cc:RCFD2170[-P5Q],200000) > = 300000, 2, 0)))))), IF(MonthOf(Context.Period.EndDate) = 12, IF(ExistingOf(uc:[UBPRC752](#)[-P6Q],41) = 41 and ExistingOf(cc:RCON2170[-P6Q],100001) < 100000, 0, IF(ExistingOf(uc:[UBPRC752](#)[-P6Q],31) = 31 and ExistingOf(cc:RCFD2170[-P6Q],100001) < 100000, 0, IF(ExistingOf(uc:[UBPRC752](#)[-P6Q],41) = 41 and ExistingOf(cc:RCON2170[-P6Q],90000) > = 100000 and ExistingOf(cc:RCON2170[-P6Q],300001) < 300000, 1, IF(ExistingOf(uc:[UBPRC752](#)[-P6Q],31) = 31 and ExistingOf(cc:RCFD2170[-P6Q],90000) > = 100000 and ExistingOf(cc:RCFD2170[-P6Q],300001) < 300000, 1, IF(ExistingOf(uc:[UBPRC752](#)[-P6Q],41) = 41 and ExistingOf(cc:RCON2170[-P6Q],200000) > = 300000, 2, IF(ExistingOf(uc:[UBPRC752](#)[-P6Q],31) = 31 and ExistingOf(cc:RCFD2170[-P6Q],200000) > = 300000, 2, 0)))))),0))))))

**UBPRD535****DESCRIPTION**

Deposits, Other Liabilities Repriced Over One Year

FORMULA

IF(uc:UBPR9999[P0] > '2017-01-01',uc:UBPRF056[P0] + uc:UBPRF061[P0] + cc:RCONHK09[P0] + cc:RCONHK14[P0] + uc:UBPRD536[P0],IF(uc:UBPR9999[P0] > '2006-07-01' AND uc:UBPR9999[P0] < '2017-01-01',uc:UBPRF056[P0] + uc:UBPRF061[P0] + uc:UBPRA581[P0] + uc:UBPRA586[P0] + uc:UBPRD536[P0], IF(uc:UBPR9999[P0] > '2001-01-01' AND uc:UBPR9999[P0] < '2006-07-01',uc:UBPRB565[P0] + uc:UBPRB567[P0] + uc:UBPRA581[P0] + uc:UBPRA586[P0] + uc:UBPRD536[P0],NULL)))

## UBPRD536

DESCRIPTION

Deposits, Other Liabilities Repriced Over Three Years

FORMULA

IF(uc:UBPR9999[P0] > '2017-01-01',uc:UBPRF057[P0] + uc:UBPRF058[P0] + uc:UBPRF062[P0] + uc:UBPRF063[P0] + cc:RCONHK10[P0] + cc:RCONHK15[P0],IF(uc:UBPR9999[P0] > '2006-07-01' AND uc:UBPR9999[P0] < '2017-01-01',uc:UBPRF057[P0] + uc:UBPRF058[P0] + uc:UBPRF062[P0] + uc:UBPRF063[P0] + uc:UBPRA582[P0] + uc:UBPRA587[P0],IF(uc:UBPR9999[P0] > '2001-01-01' AND uc:UBPR9999[P0] < '2006-07-01',uc:UBPRB566[P0] + uc:UBPRB568[P0] + uc:UBPRA582[P0] + uc:UBPRA587[P0],NULL)))

## UBPRD537

DESCRIPTION

Net Position of Non-Maturity Deposits and Long Assets

FORMULA

uc:UBPRD565[P0] - uc:UBPRD104[P0]

## UBPRD541

DESCRIPTION

Total Other Interest Rate Risks

FORMULA

uc:UBPR8782[P0] + uc:UBPRA590[P0]

## UBPRD564

DESCRIPTION

Loans, Securities, CMO's Repriced Over One Year

FORMULA

uc:UBPRA551[P0] + uc:UBPRA557[P0] + uc:UBPRA561[P0] + uc:UBPRA566[P0] + uc:UBPRA572[P0] + uc:UBPRD565[P0]

## UBPRD565

DESCRIPTION

Loans, Securities, CMO's Repriced Over Three Years

FORMULA

uc:[UBPRA552](#)[P0] + uc:[UBPRA553](#)[P0] + uc:[UBPRA554](#)[P0] + uc:[UBPRA558](#)[P0] + uc:[UBPRA559](#)[P0] + uc:[UBPRA560](#)[P0]  
 + uc:[UBPRA562](#)[P0] + uc:[UBPRA567](#)[P0] + uc:[UBPRA568](#)[P0] + uc:[UBPRA569](#)[P0] + uc:[UBPRA573](#)[P0] +  
 uc:[UBPRA574](#)[P0] + uc:[UBPRA575](#)[P0]

## UBPRD570

### DESCRIPTION

Total Other Mortgage Backed Securities

### FORMULA

uc:[UBPRA561](#)[P0] + uc:[UBPRA562](#)[P0]

## UBPRD572

### DESCRIPTION

Total Off Balance Sheet Activity

### FORMULA

uc:[UBPRE229](#)[P0]

## UBPRD574

### DESCRIPTION

Loans and Securities Over One Year Less Deposits and Other Liabilities Over One Year

### FORMULA

uc:[UBPRD564](#)[P0] - uc:[UBPRD535](#)[P0]

## UBPRD575

### DESCRIPTION

Loans and Securities Over Three Years, Less Deposits and Other Liabilities Over Three Years

### FORMULA

uc:[UBPRD565](#)[P0] - uc:[UBPRD536](#)[P0]

## UBPRD576

### DESCRIPTION

Unrealized Appreciation/Depreciation Held-to-Maturity Securities

### FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,uc:[UBPR1771](#)[P0] - cc:RCFD1754[P0],IF(uc:[UBPRC752](#)[P0] = 41,uc:[UBPR1771](#)[P0] - cc:RCON1754[P0], NULL))

## UBPRD655

### DESCRIPTION

Standby Letters of Credit

### NARRATIVE

The amount of outstanding and used standby letters of credit issued by the bank.

#### FORMULA

uc:[UBPR3819](#)[P0] + uc:[UBPR3821](#)[P0]

### UBPRD658

#### DESCRIPTION

All Other Off-Balance Sheet Items

#### NARRATIVE

Contracts on other commodities and equities, all other off-balance sheet liabilities, participation in acceptances conveyed and acquired, securities borrowed, securities lent, commitments to purchase and sell when-issued securities.

#### FORMULA

IF(uc:[UBPR9999](#)[P0] > '2006-01-01' AND uc:[UBPRC752](#)[P0] = 31,uc:[UBPR3433](#)[P0] + uc:[UBPR3430](#)[P0],IF(uc:[UBPR9999](#)[P0] > '2006-01-01' AND uc:[UBPRC752](#)[P0] = 41 AND IN(uc:[UBPR9565](#)[P0],'2001','2002','0003'),uc:[UBPR3433](#)[P0] + uc:[UBPR3430](#)[P0],IF(uc:[UBPR9999](#)[P0] > '2006-01-01' AND uc:[UBPRC752](#)[P0] = 41 AND IN(uc:[UBPR9565](#)[P0],'0001','0002'),uc:[UBPR3433](#)[P0] + uc:[UBPR3430](#)[P0],IF(uc:[UBPR9999](#)[P0] > '2001-01-01' AND uc:[UBPR9999](#)[P0] < '2006-01-01' AND uc:[UBPRC752](#)[P0] = 31,uc:[UBPR3428](#)[P0] + uc:[UBPR3433](#)[P0] + uc:[UBPR3430](#)[P0],IF(uc:[UBPR9999](#)[P0] > '2001-01-01' AND uc:[UBPR9999](#)[P0] < '2006-01-01' AND uc:[UBPRC752](#)[P0] = 41 AND IN(uc:[UBPR9565](#)[P0],'2001','2002','0003'),uc:[UBPR3428](#)[P0] + uc:[UBPR3433](#)[P0] + uc:[UBPR3430](#)[P0],IF(uc:[UBPR9999](#)[P0] > '2001-01-01' AND uc:[UBPR9999](#)[P0] < '2006-01-01' AND uc:[UBPRC752](#)[P0] = 41 AND IN(uc:[UBPR9565](#)[P0],'0001','0002'),uc:[UBPR3433](#)[P0] + uc:[UBPR3430](#)[P0],NULL))))))

### UBPRE125

#### DESCRIPTION

All NOW & ATS Accounts

#### NARRATIVE

Total transaction accounts minus total demand deposits. This consists of all NOW accounts (including Super NOWs), plus other transaction accounts such as ATS accounts and certain accounts (other than MMDAs) that permit third party payments from Call Report Schedule RC-E.

#### FORMULA

cc:[RCON2215](#)[P0] - cc:[RCON2210](#)[P0]

### UBPRE227

#### DESCRIPTION

Assets Securitized or Sold with Recourse

#### NARRATIVE

Outstanding principal balance of assets securitized and/or sold with recourse or other seller-provided credit enhancements.

#### FORMULA

IF(uc:[UBPR9999](#)[P0] > '2001-06-01',ExistingOf(uc:[UBPRB705](#)[P0],0) + ExistingOf(uc:[UBPRB706](#)[P0],0) + ExistingOf(uc:[UBPRB707](#)[P0],0) + ExistingOf(uc:[UBPRB708](#)[P0],0) + ExistingOf(uc:[UBPRB709](#)[P0],0) + ExistingOf(uc:[UBPRB710](#)[P0],0) + ExistingOf(uc:[UBPRB711](#)[P0],0) + ExistingOf(uc:[UBPRB790](#)[P0],0) + ExistingOf(uc:[UBPRB791](#)[P0],0) + ExistingOf(uc:[UBPRB792](#)[P0],0) + ExistingOf(uc:[UBPRB793](#)[P0],0) +

ExistingOf(uc:UBPRB794[P0],0) + ExistingOf(uc:UBPRB795[P0],0) + ExistingOf(uc:UBPRB796[P0],0) + ExistingOf(cc:RCONFT08[P0],0) + ExistingOf(cc:RCONFT10[P0],0),IF(uc:UBPR9999[P0] > '2001-01-01' AND uc:UBPR9999[P0] < '2001-06-01',uc:UBPRA521[P0] + uc:UBPRA523[P0],NULL))

## UBPRE229

### DESCRIPTION

Total Off-Balance Sheet Items

### NARRATIVE

The sum of all off-balance sheet items reported above.

### FORMULA

uc:UBPR3814[P0] + uc:UBPR3815[P0] + uc:UBPR3816[P0] + uc:UBPR6550[P0] + uc:UBPRD655[P0] + uc:UBPR3411[P0] + uc:UBPRE227[P0] + uc:UBPRD658[P0] + ExistingOf(uc:UBPRA534[P0],0) + ExistingOf(uc:UBPRA535[P0],0) + uc:UBPR3818[P0] + ExistingOf(uc:UBPR3817[P0],0)

## UBPRE644

### DESCRIPTION

Net Tier One Capital

### NARRATIVE

Tier one capital from Call Report Schedule RC-R.

### FORMULA

IF(uc:UBPR9999[P0] > '2001-01-01' ,uc:UBPR8274[P0],null)

## UBPRF056

### DESCRIPTION

FHLB Advances: Advances with a Remaining Maturity or Next Repricing Date of Over One Year Through Three Years

### FORMULA

IF(uc:UBPR9999[P0] > '2006-07-01',IF(uc:UBPRC752[P0] = 31,cc:RCFDF056[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONF056[P0], NULL)), NULL)

## UBPRF057

### DESCRIPTION

FHLB Advances: Advances with a Remaining Maturity or Next Repricing Date of Over Three Through Five Years

### FORMULA

IF(uc:UBPR9999[P0] > '2006-07-01',IF(uc:UBPRC752[P0] = 31,cc:RCFDF057[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONF057[P0], NULL)), NULL)

## UBPRF058

### DESCRIPTION

FHLB Advances: Advances with a Remaining Maturity or Next Repricing Date of Over Five Years

**FORMULA**

IF(uc:UBPR9999[P0] > '2006-07-01',IF(uc:UBPRC752[P0] = 31,cc:RCFDF058[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONF058[P0], NULL)), NULL)

**UBPRF061****DESCRIPTION**

Other Borrowed Money: Other Borrowings with a Remaining Maturity or Next Repricing Date of Over One Year Through Three Years

**FORMULA**

IF(uc:UBPR9999[P0] > '2006-07-01',IF(uc:UBPRC752[P0] = 31,cc:RCFDF061[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONF061[P0], NULL)), NULL)

**UBPRF062****DESCRIPTION**

Other Borrowed Money: Other Borrowings with a Remaining Maturity or Next Repricing Date of Over Three Through Five Years.

**FORMULA**

IF(uc:UBPR9999[P0] > '2006-07-01',IF(uc:UBPRC752[P0] = 31,cc:RCFDF062[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONF062[P0], NULL)), NULL)

**UBPRF063****DESCRIPTION**

Other Borrowed Money: Other Borrowings with a Remaining Maturity or Next Repricing Date of Over Five Years

**FORMULA**

IF(uc:UBPR9999[P0] > '2006-07-01',IF(uc:UBPRC752[P0] = 31,cc:RCFDF063[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONF063[P0], NULL)), NULL)

**UBPRF966****DESCRIPTION**

Size Code CALC Helper 3QTRBACK

**FORMULA**

IF(ExistingOf(uc:UBPRD293[P0]) = 1 and ExistingOf(uc:UBPR2170[-P3Q],1000001) < 1000000, '2001', IF(ExistingOf(uc:UBPRD424[P0]) = 2 and ExistingOf(uc:UBPR2170[-P3Q],1000001) < 1000000, '2001', IF(ExistingOf(uc:UBPRD424[P0]) = 2 and ExistingOf(uc:UBPR2170[-P3Q],900000) >= 1000000, '2002', IF(ExistingOf(uc:UBPRD424[P0]) = 1, '0003', IF(ExistingOf(uc:UBPRD424[P0]) = 0 and ExistingOf(uc:UBPR2170[-P3Q],25000) > 25000, '0002', IF(ExistingOf(uc:UBPRD424[P0]) = 0 and ExistingOf(uc:UBPR2170[-P3Q],25001) <= 25000, '0001','0001'))))))))

**UBPRF967****DESCRIPTION**

Size Code CALC Helper 4QTRBACK



## FORMULA

IF(ExistingOf(uc:UBPRD293[P0]) = 1 and ExistingOf(uc:UBPR2170[-P4Q],1000000) < 1000000, '2001',  
 IF(ExistingOf(uc:UBPRD424[P0]) = 2 and ExistingOf(uc:UBPR2170[-P4Q],1000000) < 1000000, '2001',  
 IF(ExistingOf(uc:UBPRD424[P0]) = 2 and ExistingOf(uc:UBPR2170[-P4Q],900000) > = 1000000, '2002',  
 IF(ExistingOf(uc:UBPRD424[P0]) = 1, '0003', IF(ExistingOf(uc:UBPRD424[P0]) = 0 and  
 ExistingOf(uc:UBPR2170[-P4Q],25000) > 25000, '0002', IF(ExistingOf(uc:UBPRD424[P0]) = 0 and  
 ExistingOf(uc:UBPR2170[-P4Q],25001) < = 25000, '0001','0001'))))))))

**UBPRF968**

## DESCRIPTION

Size Code CALC Helper 5QTRBACK

## FORMULA

IF(ExistingOf(uc:UBPRD293[P0]) = 1 and ExistingOf(uc:UBPR2170[-P5Q],1000000) < 1000000, '2001',  
 IF(ExistingOf(uc:UBPRD424[P0]) = 2 and ExistingOf(uc:UBPR2170[-P5Q],1000000) < 1000000, '2001',  
 IF(ExistingOf(uc:UBPRD424[P0]) = 2 and ExistingOf(uc:UBPR2170[-P5Q],900000) > = 1000000, '2002',  
 IF(ExistingOf(uc:UBPRD424[P0]) = 1, '0003', IF(ExistingOf(uc:UBPRD424[P0]) = 0 and  
 ExistingOf(uc:UBPR2170[-P5Q],25000) > 25000, '0002', IF(ExistingOf(uc:UBPRD424[P0]) = 0 and  
 ExistingOf(uc:UBPR2170[-P5Q],25001) < = 25000, '0001','0001'))))))))

**UBPRF969**

## DESCRIPTION

Size Code CALC Helper 6QTRBACK

## FORMULA

IF(ExistingOf(uc:UBPRD293[P0],true) = 1 and ExistingOf(uc:UBPR2170[-P6Q],1000001) < 1000000, '2001',  
 IF(ExistingOf(uc:UBPRD424[P0],2) = 2 and ExistingOf(uc:UBPR2170[-P6Q],1000001) < 1000000, '2001',  
 IF(ExistingOf(uc:UBPRD424[P0],2) = 2 and ExistingOf(uc:UBPR2170[-P6Q],900000) > = 1000000, '2002',  
 IF(ExistingOf(uc:UBPRD424[P0],1) = 1, '0003', IF(ExistingOf(uc:UBPRD424[P0],0) = 0 and  
 ExistingOf(uc:UBPR2170[-P6Q],24000) > 25000, '0002', IF(ExistingOf(uc:UBPRD424[P0],0) = 0 and  
 ExistingOf(uc:UBPR2170[-P6Q],25001) < = 25000, '0001','0001'))))))))