

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 UBPRES60

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 UBPRES61

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 UBPRES62

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 UBPRE567

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 UBPRE568

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 UBPRE569

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 UBPRE570

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, cc:RCFD3818[P0],IF(uc:[UBPRC752](#)[P0] = 41, 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'))))))