Interest Rate Risk Analysis--Page 9A

1 AFS Sec Unrl App (Dep) to T1 Cap

1.1 UBPRPY83

DESCRIPTION

AFS Sec - Unrealized App (Dep) to T1 Cap

NARRATIVE

The net unrealized gains or losses in the available-for-sale securities portfolio as a percent of tier 1 capital.

FORMULA

PCTOF(uc:UBPRPY82[P0] , uc:UBPR8274[P0])

2 HTM Sec Unrl App (Dep) to T1 Cap

2.1 UBPRPY84

DESCRIPTION

HTM Sec - Unrealized App (Dep) to T1 Cap

NARRATIVE

The net unrealized gains or losses in the held-to-maturity securities portfolio as a percent of Tier 1 Capital.

FORMULA

PCTOF(uc:UBPRD544[P0] , uc:UBPR8274[P0])

3 AFS/HTM Unrl App (Dep) to T1 Cap

3.1 UBPRPY85

DESCRIPTION

AFS&HTM - Unrealized App (Dep) to T1 Cap

NARRATIVE

The net unrealized gains or losses in the available-for-sale and held-to-maturity securities portfolios as a percent of Tier 1 Capital.

FORMULA

PCTOF((uc:UBPRPY82[P0] + uc:UBPRD544[P0]) , uc:UBPR8274[P0])

4 Unrl G/L on HTM in AOCI to T1 Cap

4.1 UBPRPY89

DESCRIPTION

Net Unrealized G/L on HTM in AOCI - % T1 Cap

NARRATIVE

The net unrealized gains (losses) on held-to-maturity securities, net of applicable taxes, that are included in AOCI as a percent of tier 1 capital. This balance includes (i) the unamortized balance of the unrealized gain (loss) that existed at the date of transfer of a debt security transferred into the held-to-maturity category from the available-for-sale category, net of applicable income taxes, and (ii) the unaccreted portion of other-than-temporary impairment losses on available-for-sale and held-to-maturity debt securities that was not recognized in earnings, net of applicable income taxes.

FORMULA

PCTOF(uc:UBPRPY88[P0] , uc:UBPR8274[P0])

5 AFS Unrl App (Dep) to AFS Amt Cost

5.1 UBPRM037

DESCRIPTION

AFS Portfolio - URL App (Dep) % Total AFS

NARRATIVE

Appreciation (depreciation) in available -for-sale securities divided by total available- for-sale securities.

FORMULA

IF(uc:UBPR9999[P0] > '2001-03-31',PCTOF(uc:UBPR1773[P0] - uc:UBPR1772[P0],uc:UBPR1772[P0]), NULL)

6 HTM Unrl App (Dep) to HTM Amt Cost

6.1 UBPRE622

DESCRIPTION

HTM Portfolio - URL App (Dep) % Total HTM

NARRATIVE

Appreciation (depreciation) in held-to- maturity securities divided by total held-to- maturity securities.

FORMULA

PCTOF(uc:UBPRD544[P0],uc:UBPR1754[P0])

7 AFS/HTM Unrl App (Dep) to Amt Cost

7.1 UBPRPY86

DESCRIPTION

AFS & HTM Sec - URL App (Dep) to Amortized Cost

NARRATIVE

Unrealized gains or losses in the available-for-sale and held-to-maturity securities portfolios as a percent of the amortized cost of the available-for-sale and held-to-maturity securities portfolios.

FORMULA

PCTOF((uc:UBPRD544[P0] + uc:UBPRPY82[P0]),(uc:UBPR1754[P0] + uc:UBPR1772[P0]))

8 AFS FV to Total Assets

8.1 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])

9 HTM Amt Cost to Total Assets

9.1 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])

10 AFS/HTM to Total Assets

10.1 UBPRPY87

DESCRIPTION

AFS&HTM/Total Assets

NARRATIVE

The fair value of securities available-for-sale plus the amortized cost of securities held-to-maturity divided by total assets.

FORMULA

PCTOF((uc:UBPR1773[P0] + uc:UBPR1754[P0]) , uc:UBPR2170[P0])

11 US Treas & Govt Agencies

11.1 UBPRPY90

DESCRIPTION

Treas & Agencies - URL App (Dep) % of T1C

NARRATIVE

Net unrealized gains or losses in U.S. Treasury securities and U.S. Government agency and sponsored agency obligations (excluding mortgage-backed securities) as a percent of tier 1 capital. The calculation includes available-for-sale securities and held-to-maturity securities.

FORMULA

PCTOF((uc:UBPRPZ10[P0] - uc:UBPRPZ19[P0]) , uc:UBPR8274[P0])

12 Municipal Securities

12.1 UBPRPY91

DESCRIPTION

Municipals - URL App (Dep) % of T1C

NARRATIVE

Net unrealized gains or losses in securities issued by states and political subdivisions in the U.S. (included in held-to-maturity and available-for-sale accounts) as a percent of tier 1 capital.

FORMULA

PCTOF((uc:UBPRPZ11[P0] - uc:UBPRPZ20[P0]) , uc:UBPR8274[P0])

13 Pass-Through MBS

13.1 UBPRPY92

DESCRIPTION

Pass-Through MBS - URL App (Dep) % of T1C

NARRATIVE

Net unrealized gains or losses in residential mortgage pass-through securities (included in held-to-maturity and available-for-sale accounts) as a percent of tier 1 capital.

FORMULA

PCTOF((uc:UBPRPZ12[P0] - uc:UBPRPZ21[P0]) , uc:UBPR8274[P0])

14 CMO & REMIC MBS

14.1 UBPRPY93

DESCRIPTION

CMO & REMIC MBS - URL App (Dep) % of T1C

NARRATIVE

Net unrealized gains or losses in other residential mortgage-backed securities other than pass-through securities (including CMOs, REMICs, and stripped MBS) as a percent of tier 1 capital. The calculation includes available-for-sale and held-to-maturity other residential mortgage-backed securities.

FORMULA

PCTOF((uc:UBPRPZ13[P0] - uc:UBPRPZ22[P0]) , uc:UBPR8274[P0])

15 Commercial MBS

15.1 UBPRPY94

DESCRIPTION

Commercial MBS - URL App (Dep) % of T1C

NARRATIVE

Net unrealized gains or losses in commercial mortgage-backed securities issued by U.S. Government-sponsored agencies or by others that are not held for trading as a percent of tier 1 capital.

FORMULA

PCTOF((uc:UBPRPZ14[P0] - uc:UBPRPZ23[P0]) , uc:UBPR8274[P0])

16 Asset Backed Securities

16.1 UBPRPY95

DESCRIPTION

Asset Backed Sec - URL App (Dep) % of T1C

NARRATIVE

Net unrealized gains or losses in asset-backed securities (other than mortgage-backed securities) as tier 1 capital. The calculation includes available-for-sale securities and held-to-maturity securities.

FORMULA

PCTOF((uc:UBPRPZ15[P0] - uc:UBPRPZ24[P0]) , uc:UBPR8274[P0])

17 Structured Financial Products

17.1 UBPRPY96

DESCRIPTION

Struct Fin Product URL App (Dep) % of T1C

NARRATIVE

Net unrealized gains or losses in structured financial products (included in held-to-maturity and available-for-sale accounts) as a percent of tier 1 capital.

FORMULA

PCTOF((uc:UBPRPZ16[P0] - uc:UBPRPZ25[P0]) , uc:UBPR8274[P0])

18 Other Domestic Debt Sec

18.1 UBPRPY97

DESCRIPTION

Other Dom Debt URL App (Dep) % of T1C

NARRATIVE

Net unrealized gains or losses in other domestic debt securities (included in held-to-maturity and available-for-sale accounts) as a percent of tier 1 capital.

FORMULA

PCTOF((uc:UBPRPZ17[P0] - uc:UBPRPZ26[P0]) , uc:UBPR8274[P0])

19 Foreign Debt Securities

19.1 UBPRPY98

DESCRIPTION

Foreign Debt Sec URL App (Dep) % of T1C

NARRATIVE

Net unrealized gains or losses in foreign debt securities (included in held-to-maturity and available-for-sale accounts) that are not reported in other Schedule RC-B line items as a percent of tier 1 capital.

FORMULA

PCTOF((uc:UBPRPZ18[P0] - uc:UBPRPZ27[P0]) , uc:UBPR8274[P0])

20 Unallocated Port Layer FV Hedge

20.1 UBPRPY99

DESCRIPTION

Unallocated Port Layer FV Hedge % T1 Cap

NARRATIVE

The total amount of portfolio layer fair value hedge basis adjustments not allocated to individual available-for-sale debt securities as a percent of tier 1 capital.

FORMULA

PCTOF(existingof(cc:RCFDMG95[P0] , cc:RCONMG95[P0]) , uc:UBPR8274[P0])

21 Tot AFS/HTM Unrl App (Dep) to T1 Cap

21.1 UBPRPY85

DESCRIPTION

AFS&HTM - Unrealized App (Dep) to T1 Cap

NARRATIVE

The net unrealized gains or losses in the available-for-sale and held-to-maturity securities portfolios as a percent of Tier 1 Capital.

FORMULA

PCTOF((uc:UBPRPY82[P0] + uc:UBPRD544[P0]) , uc:UBPR8274[P0])

22 US Treasury & Agencies

22.1 UBPRPZ00

DESCRIPTION

Treas & Agencies - URL App (Dep) to Amortized Cost

NARRATIVE

Unrealized gains or losses in U.S. Treasury securities and U.S. Government agency and sponsored agency obligations (excluding mortgage-backed securities) as a percent of the amortized cost of U.S. Treasury securities and U.S. Government agency and sponsored agency obligations (excluding mortgage-backed securities). The calculation includes available-for-sale securities and held-to-maturity securities.

FORMULA

PCTOF(uc:UBPRPZ10[P0] , uc:UBPRPZ19[P0]) - 100

23 Municipal Securities

23.1 UBPRPZ01

DESCRIPTION

Municipals - URL App (Dep) to Amortized Cost

NARRATIVE

Unrealized gains or losses in securities issued by states and political subdivisions in the U.S. not held for trading as a percent of the amortized cost of securities issued by states and political subdivisions in the U.S. not held for trading.

FORMULA

PCTOF(uc:UBPRPZ11[P0] , uc:UBPRPZ20[P0]) - 100

24 Pass-Through MBS

24.1 UBPRPZ02

DESCRIPTION

Pass-Through MBS - URL App (Dep) to Amortized Cost

NARRATIVE

Unrealized gains or losses in residential mortgage pass-through securities not held for trading as a percent of the amortized cost of residential mortgage pass-through securities not held for trading.

FORMULA

PCTOF(uc:UBPRPZ12[P0] , uc:UBPRPZ21[P0]) - 100

25 CMO & REMIC MBS

25.1 UBPRPZ03

DESCRIPTION

CMO & REMIC MBS - URL App (Dep) to Amortized Cost

NARRATIVE

Unrealized gains or losses in other residential mortgage-backed securities other than pass-through securities (including CMOs, REMICs, and stripped MBS) as a percent of the amortized cost of other residential mortgage-backed securities other than pass-through securities (including CMOs, REMICs, and stripped MBS). The calculation includes available-for-sale securities and held-to-maturity securities.

FORMULA

PCTOF(uc:UBPRPZ13[P0] , uc:UBPRPZ22[P0]) - 100

26 Commercial MBS

26.1 UBPRPZ04

DESCRIPTION

Commercial MBS - URL App (Dep) to Amortized Cost

NARRATIVE

Unrealized gains or losses in commercial mortgage-backed securities issued by U.S. Government-sponsored agencies or by others that are not held for trading as a percent of the amortized cost of commercial mortgage-backed securities issued by U.S. Government-sponsored agencies or by others that are not held for trading.

FORMULA

PCTOF(uc:UBPRPZ14[P0] , uc:UBPRPZ23[P0]) - 100

27 Asset Backed Securities

27.1 UBPRPZ05

DESCRIPTION

Asset Backed Sec - URL App (Dep) to Amortized Cost

NARRATIVE

Unrealized gains or losses in asset-backed securities (other than mortgage-backed securities) as a percent of the amortized cost of asset-backed securities (other than mortgage-backed securities). The calculation includes available-for-sale securities and held-to-maturity securities.

FORMULA

PCTOF(uc:UBPRPZ15[P0] , uc:UBPRPZ24[P0]) - 100

28 Structured Financial Products

28.1 UBPRPZ06

DESCRIPTION

Struct Fin Product URL App (Dep) to Amortized Cost

NARRATIVE

Unrealized gains or losses in structured financial products not held for trading as a percent of the amortized cost of structured financial products not held for trading.

FORMULA

PCTOF(uc:UBPRPZ16[P0] , uc:UBPRPZ25[P0]) - 100

29 Other Domestic Debt Sec

29.1 UBPRPZ07

DESCRIPTION

Other Dom Debt URL App (Dep) to Amortized Cost

NARRATIVE

Unrealized gains or losses in other domestic debt securities not held for trading and not reported in other Schedule RC-B line items as a percent of the amortized cost of other domestic debt securities not held for trading and not reported in other Schedule RC-B line items.

FORMULA

PCTOF(uc:UBPRPZ17[P0] , uc:UBPRPZ26[P0]) - 100

30 Foreign Debt Securities

30.1 UBPRPZ08

DESCRIPTION

Foreign Debt Sec URL App (Dep) to Amortized Cost

NARRATIVE

Unrealized gains or losses in foreign debt securities not held for trading that are not reported in other Schedule RC-B line items as a percent of the amortized cost of foreign debt securities not held for trading that that are not reported in other Schedule RC-B line item.

FORMULA

PCTOF(uc:UBPRPZ18[P0] , uc:UBPRPZ27[P0]) - 100

31 Tot AFS/HTM Unrl App (Dep) to AC

31.1 UBPRPY86

DESCRIPTION

AFS & HTM Sec - URL App (Dep) to Amortized Cost

NARRATIVE

Unrealized gains or losses in the available-for-sale and held-to-maturity securities portfolios as a percent of the amortized cost of the available-for-sale and held-to-maturity securities portfolios.

FORMULA

PCTOF((uc:UBPRD544[P0] + uc:UBPRPY82[P0]),(uc:UBPR1754[P0] + uc:UBPR1772[P0]))

32 Int Rate Cont Not Amt % of Assets

32.1 UBPRPZ09

DESCRIPTION

Interest Rate Contracts ($ Notional Amount) % of Assets

NARRATIVE

Interest Rate Contracts ($ Notional Amount) % of Assets

FORMULA

PCTOF(uc:UBPRE279[P0] , uc:UBPR2170[P0])

33 Mortgage Servicing (FV) % of Assets

33.1 UBPRE563

DESCRIPTION

Mortgage Servicing (FV), % Assets

NARRATIVE

Fair value of mortgage servicing assets divided by assets.

FORMULA

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

34 Structured Notes % of Assets

34.1 UBPRE562

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])

35 Mortgage Loans & Pass Thrus

35.1 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])

36 Loans & Securities Over 15 Years

36.1 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])

37 Loans & Securities 5-15 Years

37.1 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])

38 Other Loans and Securities

38.1 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])

39 Loans & Securities Over 15 Years

39.1 UBPRE557

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])

40 Loans & Securities 5-15 Years

40.1 UBPRE558

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])

41 Total Loans & Securities Over 15 Years

41.1 UBPRE559

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])

42 CMO'S Total

42.1 UBPRE560

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])

43 Avg Life Over 3 Years

43.1 UBPRE561

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])

44 Loans/Securities Over 3 Year

44.1 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])

45 Liabilities Over 3 Year

45.1 UBPRE571

DESCRIPTION

Liabilities Over Three Year, % Assets

NARRATIVE

Sum of FHLB advances, other borrowings, and time deposits with a remaining maturity or next repricing date of over three years divided by total assets.

FORMULA

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

46 Net Over 3 Year Position

46.1 UBPRE572

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])

47 Loans/Securities Over 1 Year

47.1 UBPRE573

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])

48 Liabilities Over 1 Year

48.1 UBPRE574

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])

49 Net Over 1 Year Position

49.1 UBPRE575

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])

50 Non-Maturity Deposits

50.1 UBPRE576

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])

51 Non-Maturity Deps % Long Assets

51.1 UBPRE577

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])

52 Net Over 3 Year Position

52.1 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])

53 Structured Notes

53.1 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])

54 Mortgage Servicing (FV)

54.1 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])

55 Total

55.1 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

UBPR1286

DESCRIPTION

AMORTIZED COST OF AVAILABLE-FOR-SALE U.S. TREASURY SECURITIES

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD1286[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON1286[P0], NULL))

UBPR1287

DESCRIPTION

Fair Value of Available-for-Sale U.S. Treasury Securities

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD1287[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON1287[P0], NULL))

UBPR1289

DESCRIPTION

Amortized Cost of Held-to-Maturity U.S. Government Agency and Corporation Obligations Issued by U.S. Government Agencies (Excluding Mortgage-Backed Securities)

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD1289[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON1289[P0], NULL))

UBPR1291

DESCRIPTION

AMORTIZED COST OF AVAILABLE-FOR-SALE U.S. GOVERNMENT AGENCY AND CORPORATION OBLIGATIONS ISSUED BY U.S. GOVERNMENT AGENCIES (EXCLUDING MORTGAGE-BACKED SECURITIES)

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD1291[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON1291[P0], NULL))

UBPR1293

DESCRIPTION

Fair Value of Available-for-Sale U.S. Government Agency and Corporation Obligations Issued by U.S. Government Agencies (Excluding Mortgage-Backed Securities)

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD1293[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON1293[P0], NULL))

UBPR1294

DESCRIPTION

Amortized Cost of Held-to-Maturity U.S. Government Agency and Corporation Obligations Issued by U.S. Government-Sponsored Agencies (Excluding Mortgage-Backed Securities)

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD1294[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON1294[P0], NULL))

UBPR1297

DESCRIPTION

AMORTIZED COST OF AVAILABLE-FOR-SALE U.S. GOVERNMENT AGENCY AND CORPORATION OBLIGATIONS ISSUED BY U.S. GOVERNMENT- SPONSORED AGENCIES (EXCLUDING MORTGAGE-BACKED SECURITIES)

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD1297[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON1297[P0], NULL))

UBPR1298

DESCRIPTION

Fair Value of Available-for-Sale U.S. Government Agency and Corporation Obligations Issued by U.S. Government-Sponsored Agencies (Excluding Mortgage-Backed Securities)

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD1298[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON1298[P0], NULL))

UBPR1737

DESCRIPTION

Amortized Cost of Other Held-to-Maturity Domestic Debt Securities

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD1737[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON1737[P0], NULL))

UBPR1741

DESCRIPTION

Fair Value of Other Available-for-Sale Domestic Debt Securities

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD1741[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON1741[P0], NULL))

UBPR1742

DESCRIPTION

Amortized Cost of Held-to-Maturity Foreign Debt Securities

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD1742[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON1742[P0], NULL))

UBPR1746

DESCRIPTION

Fair Value of Available-for-Sale Foreign Debt Securities

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD1746[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON1746[P0], NULL))

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))

UBPR1772

DESCRIPTION

Total Amortized Cost of Available-for-Sale Securities

FORMULA

existingof(cc:RCFD1772[P0],cc:RCON1772[P0])-existingof(cc:RCFDMG95[P0],cc:RCONMG95[P0],0)

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))

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))))))

UBPR8496

DESCRIPTION

Amortized Cost of Held-to-Maturity Securities Issued by States and Political Subdivisions in the U.S.

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8496[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8496[P0], NULL))

UBPR8499

DESCRIPTION

Fair Value of Available-for-Sale Securities Issued by States and Political Subdivisions in the U.S.

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8499[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8499[P0], NULL))

UBPR8725

DESCRIPTION

Interest Rate Contracts Non-Traded

NARRATIVE

Total notional amount of derivative interest rate contracts held for purposes other than trading, from Call Report Schedule RC-L.

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8725[P0],IF(uc:UBPRC752[P0] = 41,ExistingOf(cc:RCON8725[P0],0), 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))

UBPR9999

DESCRIPTION

Reporting Date (CC,YR,MO,DA)

FORMULA

Context.Period.EndDate

UBPRA126

DESCRIPTION

Interest Rate Contracts Held-for-Trading

NARRATIVE

Total derivative interest rate contracts held-for-trading, from Call Report Schedule RC-L.

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFDA126[P0],IF(uc:UBPRC752[P0] = 41,ExistingOf(cc:RCONA126[P0],0), 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 Over15 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))

UBPRC026

DESCRIPTION

Total (Asset-Backed Securities) Amortized Cost - Held to Maturity

FORMULA

IF(uc:UBPRC752[P0] = 31 AND uc:UBPR9999[P0] > = '2006-03-31',cc:RCFDC026[P0],IF(uc:UBPRC752[P0] = 41 AND uc:UBPR9999[P0] > = '2006-03-31',cc:RCONC026[P0], NULL))

UBPRC027

DESCRIPTION

Total (Asset-Backed Securities) Fair Value - Available-for-Sale

FORMULA

IF(uc:UBPRC752[P0] = 31 AND uc:UBPR9999[P0] > = '2006-03-31',cc:RCFDC027[P0],IF(uc:UBPRC752[P0] = 41 AND uc:UBPR9999[P0] > = '2006-03-31',cc:RCONC027[P0], NULL))

UBPRC752

DESCRIPTION

REPORTING FORM NUMBER

FORMULA

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]

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]

UBPRD544

DESCRIPTION

Institution Investment Securities Appreciation

FORMULA

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

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]

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]

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]

UBPRE279

DESCRIPTION

Interest Rate Contracts

NARRATIVE

Total notional amount (e.g. gross amount) of derivative interest rate contracts, from Call Report Schedule RC-L.

FORMULA

uc:UBPRA126[P0] + uc:UBPR8725[P0]

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)

UBPRPY82

DESCRIPTION

AFS Sec - Unrealized App (Dep)

NARRATIVE

AFS Sec - Unrealized App (Dep)

FORMULA

uc:UBPR1773[P0] - uc:UBPR1772[P0]

UBPRPY88

DESCRIPTION

Net Unrealized G/L on HTM in AOCI

NARRATIVE

Net Unrealized G/L on HTM in AOCI

FORMULA

Existingof(cc:RCFAP848[P0] , cc:RCOAP848[P0])

UBPRPZ10

DESCRIPTION

US Treasury & Agency FV

NARRATIVE

US Treasury & Agency FV

FORMULA

uc:UBPR1287[P0] + EXISTINGOF(cc:RCFD0213[P0] , cc:RCON0213[P0]) + EXISTINGOF(cc:RCFDHT53[P0] , cc:RCONHT53[P0], cc:RCFD1290[P0], cc:RCON1290[P0]) + EXISTINGOF(cc:RCFDHT51[P0], cc:RCONHT51[P0], cc:RCFD1295[P0], cc:RCON1295[P0]) + EXISTINGOF(uc:UBPR1293[P0] , 0) + EXISTINGOF(uc:UBPR1298[P0] , 0)

UBPRPZ11

DESCRIPTION

Municipal FV

NARRATIVE

Municipal FV

FORMULA

uc:UBPR8499[P0] + EXISTINGOF(cc:RCFD8497[P0], cc:RCON8497[P0])

UBPRPZ12

DESCRIPTION

Pass-Through MBS FV

NARRATIVE

Pass-Through MBS FV

FORMULA

EXISTINGOF(cc:RCONHT57[P0], cc:RCFDG303[P0] , cc:RCONG303[P0]) + EXISTINGOF(cc:RCONHT55[P0], cc:RCFDG301[P0] , cc:RCONG301[P0]) + EXISTINGOF(cc:RCFDG307[P0] , cc:RCONG307[P0] , 0) + EXISTINGOF(cc:RCFDG305[P0] , cc:RCONG305[P0] , 0) + EXISTINGOF(cc:RCFDG311[P0] , cc:RCONG311[P0] , 0) + EXISTINGOF(cc:RCFDG309[P0] , cc:RCONG309[P0] , 0)

UBPRPZ13

DESCRIPTION

CMO & REMIC MBS FV

NARRATIVE

CMO & REMIC MBS FV

FORMULA

EXISTINGOF(cc:RCFDG323[P0] , cc:RCONG323[P0]) + EXISTINGOF(cc:RCFDG321[P0] , cc:RCONG321[P0]) + EXISTINGOF(cc:RCFDG317[P0] , cc:RCONG317[P0]) + EXISTINGOF(cc:RCFDG315[P0] , cc:RCONG315[P0]) + EXISTINGOF(cc:RCFDG313[P0] , cc:RCONG313[P0]) + EXISTINGOF(cc:RCFDG319[P0] , cc:RCONG319[P0])

UBPRPZ14

DESCRIPTION

Commercial MBS FV

NARRATIVE

Commercial MBS FV

FORMULA

EXISTINGOF(cc:RCFDG331[P0] , cc:RCONG331[P0]) + EXISTINGOF(cc:RCFDG329[P0] , cc:RCONG329[P0]) + EXISTINGOF(cc:RCFDG327[P0] , cc:RCONG327[P0]) + EXISTINGOF(cc:RCFDG325[P0] , cc:RCONG325[P0])

UBPRPZ15

DESCRIPTION

Asset Backed Securities FV

NARRATIVE

Asset Backed Securities FV

FORMULA

uc:UBPRC027[P0] + EXISTINGOF(cc:RCFDC988[P0], cc:RCONC988[P0])

UBPRPZ16

DESCRIPTION

Structured Financial Products FV

NARRATIVE

Structured Financial Products FV

FORMULA

EXISTINGOF(cc:RCFDHT61[P0] , cc:RCONHT61[P0], cc:RCFDG339[P0] , cc:RCONG339[P0]) + existingof(cc:RCFDHT59[P0], cc:RCONHT59[P0], cc:RCFDG343[P0], cc:RCONG343[P0]) + existingof(cc:RCFDG347[P0], cc:RCONG347[P0], 0) + existingof(cc:RCFDG337[P0], cc:RCONG337[P0], 0) + existingof(cc:RCFDG341[P0], cc:RCONG341[P0], 0) + existingof(cc:RCFDG345[P0], cc:RCONG345[P0], 0)

UBPRPZ17

DESCRIPTION

Other Domestic Debt Sec FV

NARRATIVE

Other Domestic Debt Sec FV

FORMULA

uc:UBPR1741[P0] + EXISTINGOF(cc:RCFD1738[P0], cc:RCON1738[P0])

UBPRPZ18

DESCRIPTION

Foreign Debt Securities FV

NARRATIVE

Foreign Debt Securities FV

FORMULA

uc:UBPR1746[P0] + EXISTINGOF(cc:RCFD1743[P0], cc:RCON1743[P0])

UBPRPZ19

DESCRIPTION

US Treasury & Agency Amort Cost

NARRATIVE

US Treasury & Agency Amort Cost

FORMULA

uc:UBPR1286[P0] + EXISTINGOF(cc:RCFD0211[P0] , cc:RCON0211[P0]) + EXISTINGOF(cc:RCFDHT52[P0] , cc:RCONHT52[P0], uc:UBPR1289[P0]) + EXISTINGOF(cc:RCFDHT50[P0], cc:RCONHT50[P0], uc:UBPR1294[P0]) + EXISTINGOF(uc:UBPR1291[P0] , 0) + EXISTINGOF(uc:UBPR1297[P0] , 0)

UBPRPZ20

DESCRIPTION

Municipal Amort Cost

NARRATIVE

Municipal Amort Cost

FORMULA

uc:UBPR8496[P0] + EXISTINGOF(cc:RCFD8498[P0], cc:RCON8498[P0])

UBPRPZ21

DESCRIPTION

Pass-Through MBS Amort Cost

NARRATIVE

Pass-Through MBS Amort Cost

FORMULA

EXISTINGOF(cc:RCONHT56[P0] , cc:RCFDG302[P0] , cc:RCONG302[P0]) + EXISTINGOF(cc:RCONHT54[P0] , cc:RCFDG300[P0] , cc:RCONG300[P0]) + EXISTINGOF(cc:RCFDG306[P0] , cc:RCONG306[P0] , 0) + EXISTINGOF(cc:RCFDG304[P0] , cc:RCONG304[P0] , 0) + EXISTINGOF(cc:RCFDG310[P0] , cc:RCONG310[P0] , 0) + EXISTINGOF(cc:RCFDG308[P0] , cc:RCONG308[P0] , 0)

UBPRPZ22

DESCRIPTION

CMO & REMIC MBS Amort Cost

NARRATIVE

CMO & REMIC MBS Amort Cost

FORMULA

EXISTINGOF(cc:RCFDG322[P0] , cc:RCONG322[P0]) + EXISTINGOF(cc:RCFDG320[P0] , cc:RCONG320[P0]) + EXISTINGOF(cc:RCFDG318[P0] , cc:RCONG318[P0]) + EXISTINGOF(cc:RCFDG316[P0] , cc:RCONG316[P0]) + EXISTINGOF(cc:RCFDG314[P0] , cc:RCONG314[P0]) + EXISTINGOF(cc:RCFDG312[P0] , cc:RCONG312[P0])

UBPRPZ23

DESCRIPTION

Commercial MBS Amort Cost

NARRATIVE

Commercial MBS Amort Cost

FORMULA

EXISTINGOF(cc:RCFDG330[P0] , cc:RCONG330[P0]) + EXISTINGOF(cc:RCFDG328[P0] , cc:RCONG328[P0]) + EXISTINGOF(cc:RCFDG326[P0] , cc:RCONG326[P0]) + EXISTINGOF(cc:RCFDG324[P0] , cc:RCONG324[P0])

UBPRPZ24

DESCRIPTION

Asset Backed Securities Amort Cost

NARRATIVE

Asset Backed Securities Amort Cost

FORMULA

uc:UBPRC026[P0] + EXISTINGOF(cc:RCFDC989[P0], cc:RCONC989[P0])

UBPRPZ25

DESCRIPTION

Structured Financial Products Amort Cost

NARRATIVE

Structured Financial Products Amort Cost

FORMULA

EXISTINGOF(cc:RCFDHT60[P0] , cc:RCONHT60[P0], cc:RCFDG338[P0] , cc:RCONG338[P0]) +
existingof(cc:RCFDHT58[P0], cc:RCONHT58[P0], cc:RCFDG342[P0], cc:RCONG342[P0]) + existingof(cc:RCFDG346[P0],
cc:RCONG346[P0], 0) + existingof(cc:RCFDG336[P0], cc:RCONG336[P0], 0) + existingof(cc:RCFDG340[P0],
cc:RCONG340[P0], 0) + existingof(cc:RCFDG344[P0], cc:RCONG344[P0], 0)

UBPRPZ26

DESCRIPTION

Other Domestic Debt Sec Amort Cost

NARRATIVE

Other Domestic Debt Sec Amort Cost

FORMULA

uc:UBPR1737[P0] + EXISTINGOF(cc:RCFD1739[P0], cc:RCON1739[P0])

UBPRPZ27

DESCRIPTION

Foreign Debt Securities Amort Cost

NARRATIVE

Foreign Debt Securities Amort Cost

FORMULA

uc:UBPR1742[P0] + EXISTINGOF(cc:RCFD1744[P0], cc:RCON1744[P0])