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 Res Pass-Through MBS

13.1 UBPRPY92

DESCRIPTION

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

NARRATIVE

Net unrealized gains or losses in residential mortgage pass-through securities not held for trading (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 Res Pass-Through MBS

24.1 UBPRPZ02

DESCRIPTION

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

NARRATIVE

Net unrealized gains or losses in residential mortgage pass-through securities not held for trading (included in held-to-maturity and available-for-sale accounts) as a percent of the amortized cost of all 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])

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))

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))

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))

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))

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

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]

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))

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]

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

Res Pass-Through MBS FV

NARRATIVE

The fair value of residential mortgage pass-through securities not held for trading (included in held-to-maturity and available-for-sale accounts).

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

Res Pass-Through MBS Amort Cost

NARRATIVE

The amortized cost of residential mortgage pass-through securities not held for trading (included in held-to-maturity and available-for-sale accounts).

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])