

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 UBPRES65

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 UBPRES66

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 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 UBPRES63

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 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])

35 Mortgage Loans & Pass Thrus

35.1 UBPRES53

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 Over 15 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

$$\text{uc:UBPRA555}[P0] + \text{uc:UBPRA556}[P0] + \text{uc:UBPRA557}[P0] + \text{uc:UBPRA558}[P0] + \text{uc:UBPRA559}[P0] + \text{uc:UBPRA560}[P0] \\ + \text{uc:UBPRA564}[P0] + \text{uc:UBPRA565}[P0] + \text{uc:UBPRA566}[P0] + \text{uc:UBPRA567}[P0] + \text{uc:UBPRA568}[P0] + \\ \text{uc:UBPRA569}[P0]$$
UBPRD544

DESCRIPTION

Institution Investment Securities Appreciation

FORMULA

$$\text{IF}(\text{uc:UBPRC752}[P0] = 31, \text{uc:UBPR1771}[P0] - \text{cc:RCFD1754}[P0], \text{IF}(\text{uc:UBPRC752}[P0] = 41, \text{uc:UBPR1771}[P0] - \\ \text{cc:RCON1754}[P0], \text{NULL}))$$
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

$$\text{uc:UBPRA126}[P0] + \text{uc:UBPR8725}[P0]$$
UBPRPY82

DESCRIPTION

AFS Sec - Unrealized App (Dep)

NARRATIVE

AFS Sec - Unrealized App (Dep)

FORMULA

$$\text{uc:UBPR1773}[P0] - \text{uc:UBPR1772}[P0]$$
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],

$\text{cc:RCONG346[P0], 0) + existingof(cc:RCFDG336[P0], cc:RCONG336[P0], 0) + existingof(cc:RCFDG340[P0], cc:RCONG340[P0], 0) + existingof(cc:RCFDG344[P0], cc:RCONG344[P0], 0)}$

UBPRPZ26

DESCRIPTION

Other Domestic Debt Sec Amort Cost

NARRATIVE

Other Domestic Debt Sec Amort Cost

FORMULA

$\text{uc:UBPR1737[P0] + EXISTINGOF(cc:RCFD1739[P0], cc:RCON1739[P0])}$

UBPRPZ27

DESCRIPTION

Foreign Debt Securities Amort Cost

NARRATIVE

Foreign Debt Securities Amort Cost

FORMULA

$\text{uc:UBPR1742[P0] + EXISTINGOF(cc:RCFD1744[P0], cc:RCON1744[P0])}$