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

1 Mortgage Loans & Pass Thrus

1.1 UBPRE553

DESCRIPTION
Mortgage Loans & Pass Thrus, % Assets

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

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

2 Loans & Securities Over 15 Years

2.1 UBPRE554

DESCRIPTION
Loans & Securities Over 15 Years, % Assets

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

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

3 Loans & Securities 5-15 Years

3.1 UBPRE555

DESCRIPTION
Loans & Securities 5-15 Years, % Assets

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

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

4 Other Loans and Securities

4.1 UBPRE556
DESCRIPTION
Other Loans and Securities, % Assets

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

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

5 Loans & Securities Over 15 Years

5.1 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])

6 Loans & Securities 5-15 Years

6.1 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])

7 Total Loans & Securities Over 15 Years

7.1 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])

8 CMO'S Total

8.1 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])

9 Avg Life Over 3 Years

9.1 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])

10 Structured Notes

10.1 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])

11 Mortgage Servicing (FV)
11.1 UBPRE563
DESCRIPTION
Mortgage Servicing (FV), % Assets
NARRATIVE
Fair value of mortgage servicing assets divided by assets.
FORMULA
PCTOF(uc:UBPRA590[P0],uc:UBPR2170[P0])

12 Total

12.1 UBPRE564
DESCRIPTION
Tot Struct Notes and Mtge Servicing, % Assets
NARRATIVE
Sum of structured notes, high-risk securities, and mortgage servicing divided by assets.
FORMULA
PCTOF(uc:UBPRD541[P0],uc:UBPR2170[P0])

13 Available for Sale

13.1 UBPRE565
DESCRIPTION
Available for Sale, % Assets
NARRATIVE
Fair value of available-for-sale securities divided by assets.
FORMULA
PCTOF(uc:UBPR1773[P0],uc:UBPR2170[P0])

14 Held to Maturity

14.1 UBPRE566
DESCRIPTION
Held-to-Maturity, % Assets
NARRATIVE
Amortized cost of held-to-maturity securities divided by assets.
FORMULA
PCTOF(uc:UBPR1754[P0],uc:UBPR2170[P0])
15 Off Balance Sheet

15.1 UBPRE567

DESCRIPTION
Off Balance Sheet, % Assets

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

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

16 Unrealized Appreciation/Depreciation

16.1 UBPRE568

DESCRIPTION
Unrealized Appreciation/Depreciation

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

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

17 Unrealized App/Dep % Tier One Cap

17.1 UBPRE569

DESCRIPTION
Unrealized App/Dep % Tier One Cap

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

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

18 Loans/Securities Over 3 Year

18.1 UBPRE570

DESCRIPTION
Loans/Securities Over Three Year, % Assets

NARRATIVE
Sum of repricings over three years for mortgage loans and pass-throughs, other loans and securities and CMO's divided by assets.
FORMULA
PCTOF(uc:UBPRD565[0],uc:UBPR2170[0])

19 Liabilities Over 3 Year

19.1 UBPRE571

DESCRIPTION
Liabilities Over Three Year, % Assets

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

FORMULA
PCTOF(uc:UBPRD536[0],uc:UBPR2170[0])

20 Net Over 3 Year Position

20.1 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[0],uc:UBPR2170[0])

21 Loans/Securities Over 1 Year

21.1 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[0],uc:UBPR2170[0])

22 Liabilities Over 1 Year

22.1 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])

23 Net Over 1 Year Position

23.1 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])

24 Non-Maturity Deposits

24.1 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])

25 Non-Maturity Deps % Long Assets

25.1 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])
26 Net Over 3 Year Position

26.1 UBPRE578

DESCRIPTION
Net Over Three Year Position, % Assets

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

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

27 Structured Notes

27.1 UBPRE579

DESCRIPTION
Structured Notes, % Tier 1 Capital

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

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

28 Mortgage Servicing (FV)

28.1 UBPRE580

DESCRIPTION
Mortgage Servicing (FV), % Tier 1 Capital

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

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

29 Total

29.1 UBPRE581

DESCRIPTION
Tot Stru Notes & Mtge Serv, % Tier 1 Capital

NARRATIVE
Sum of structured notes, high risk securities, OBS exposed to rising rates and mortgage servicing divided by tier one capital.
FORMULA
PCTOF(uc:UBPRD541[P0],uc:UBPRE644[P0])
Referenced Concepts

**UBPR1754**

**DESCRIPTION**
Held-to-Maturity Securities

**NARRATIVE**
Held-to-maturity securities reported at cost.

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

**UBPR1771**

**DESCRIPTION**
Total Fair Value of Held-to-Maturity Securities

**FORMULA**
\[
\text{IF}(\text{uc:UBPRC752}[P0] = 31, \text{cc:RCFD1771}[P0], \text{IF}(\text{uc:UBPRC752}[P0] = 41, \text{cc:RCON1771}[P0], \text{NULL}))
\]

**UBPR1773**

**DESCRIPTION**
Available-for-Sale Securities

**NARRATIVE**
Securities available-for-sale reported at fair value.

**FORMULA**
\[
\text{IF}(\text{uc:UBPRC752}[P0] = 31, \text{cc:RCFD1773}[P0], \text{IF}(\text{uc:UBPRC752}[P0] = 41, \text{cc:RCON1773}[P0], \text{NULL}))
\]

**UBPR2170**

**DESCRIPTION**
Total Assets

**NARRATIVE**
Total Assets from Call Report Schedule RC.

**FORMULA**
\[
\text{IF}(\text{uc:UBPRC752}[P0] = 31, \text{cc:RCFD2170}[P0], \text{IF}(\text{uc:UBPRC752}[P0] = 41, \text{cc:RCON2170}[P0], \text{NULL}))
\]

**UBPR3411**

**DESCRIPTION**
Commercial Letters of Credit

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

**FORMULA**

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

**UBPR3428**

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

**FORMULA**

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

**UBPR3430**

**DESCRIPTION**
All Other Off-Balance Sheet Liabilities

**FORMULA**

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

**UBPR3433**

**DESCRIPTION**
Securities Lent

**FORMULA**

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

**UBPR3814**

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

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

**FORMULA**

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

**UBPR3815**

**DESCRIPTION**
Unused Commitments on Credit Cards

**NARRATIVE**
The unused portions of all commitments to extend credit both to individuals for household, family, and other personal expenditures and to other customers, including commercial or industrial enterprises, through credit cards.
FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFD3815[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON3815[P0], NULL))

UBPR3816
DESCRIPTION
Unused Commitments on Commercial RE Loans Secured by RE
NARRATIVE
The unused portions of commitments to extend credit for the specific purpose of financing commercial and multifamily residential properties (e.g., business and industrial properties, hotels, motels, churches, hospitals, and apartment buildings), provided that such commitments, when funded, would be reportable as either loans secured by multifamily residential properties or loans secured by nonfarm nonresidential properties in Call Report Schedule RC-C.
FORMULA

UBPR3817
DESCRIPTION
Securities Underwriting
NARRATIVE
The unsold portion of the reporting bank's own takedown in securities underwriting transactions. Includes note issuance facilities (NIFs) and revolving underwriting facilities (RUFs).
FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFD3817[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON3817[P0], NULL))

UBPR3818
DESCRIPTION
All Other Unused Commitments
NARRATIVE
The unused portion of all commercial and industrial loan commitments, commitments for loans to financial institutions, and all other commitments.
FORMULA
Financial Standby Letters of Credit and Foreign Office Guarantees

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

UBPR3821

DESCRIPTION
Performance Standby Letters of Credit

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

UBPR6550

DESCRIPTION
Unused Commitments on Commercial RE Loans Not Secured by RE

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

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

UBPR8274

DESCRIPTION
Tier 1 Capital Allowable Under the Risk-Based Capital Guidelines

NARRATIVE
Tier 1 Capital Allowable Under the Risk-Based Capital Guidelines

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

UBPR8782

DESCRIPTION
Amortized Cost of Structured Notes

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

UBPR9565

DESCRIPTION

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

UBPR9999
DESCRIPTION
Reporting Date (CC,YR,MO,DA)
FORMULA
Context.Period.EndDate

UBPRA521
DESCRIPTION
First Lien 1-to-4 Family Residential Mortgage Loans: Outstanding Principal Balance of Mortgages Transferred as of the Report Date
FORMULA
IF(uc:UBPRC752[P0] = 31, cc:RCFDA521[P0], IF(uc:UBPRC752[P0] = 41, cc:RCONA521[P0], NULL))

UBPRA523
DESCRIPTION
Other Financial Assets: Outstanding Principal Balance of Assets Transferred as of the Report Date
FORMULA
IF(uc:UBPRC752[P0] = 31, cc:RCFDA523[P0], IF(uc:UBPRC752[P0] = 41, cc:RCONA523[P0], NULL))

UBPRA534
DESCRIPTION
Credit Derivatives Bank as Guarantor
NARRATIVE
Credit Derivatives on which the bank is guarantor.
FORMULA

UBPRA535
DESCRIPTION
Credit Derivatives Bank as Beneficiary
NARRATIVE
Credit Derivatives on which the bank is beneficiary.
FORMULA

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

**UBPRA559**

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

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

**UBPRA560**

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

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

**UBPRA561**

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

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

**UBPRA562**

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

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

**UBPRA564**

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

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

**UBPRA565**

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

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

UBPRA566

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

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

UBPRA567

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

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

UBPRA568

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

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

UBPRA569

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

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

UBPRA570

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

FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFDA570[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONA570[P0], NULL))
UBPRA571

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

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

UBPRA572

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

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

UBPRA573

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

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

UBPRA574

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

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

UBPRA575

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

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

UBPRA581

DESCRIPTION
Time Deposits of Less than $100,000 with a Remaining Maturity or Next Repricing Date of Over One Year through Three Years
FORMULA
IF(uc:UBPRC752[P0] = 31, cc:RCONA582[P0], IF(uc:UBPRC752[P0] = 41, cc:RCONA582[P0], NULL))

UBPRA582
DESCRIPTION
Time Deposits of Less than $100,000 with a Remaining Maturity or Next Repricing Date of Over Three Years
FORMULA
IF(uc:UBPRC752[P0] = 31, cc:RCONA582[P0], IF(uc:UBPRC752[P0] = 41, cc:RCONA582[P0], NULL))

UBPRA586
DESCRIPTION
Time Deposits of $100,000 or More with a Remaining Maturity or Next Repricing Date of Over One Year through Three Years
FORMULA
IF(uc:UBPRC752[P0] = 31, cc:RCONA586[P0], IF(uc:UBPRC752[P0] = 41, cc:RCONA586[P0], NULL))

UBPRA587
DESCRIPTION
Time Deposits of $100,000 or More with a Remaining Maturity or Next Repricing Date of Over Three Years
FORMULA
IF(uc:UBPRC752[P0] = 31, cc:RCONA587[P0], IF(uc:UBPRC752[P0] = 41, cc:RCONA587[P0], NULL))

UBPRA590
DESCRIPTION
Estimated Fair Value of Mortgage Servicing Assets
FORMULA
IF(uc:UBPRC752[P0] = 31, cc:RCFDA590[P0], IF(uc:UBPRC752[P0] = 41, cc:RCONA590[P0], NULL))

UBPRB565
DESCRIPTION
FHLB Advances: With a Remaining Maturity of More Than One Year Through Three Years
FORMULA
IF(uc:UBPRC752[P0] = 31, cc:RCFDB565[P0], IF(uc:UBPRC752[P0] = 41, cc:RCONB565[P0], NULL))

UBPRB566
DESCRIPTION
FHLB Advances: With A Remaining Maturity of More Than Three Years
FORMULA
IF(uc:UBPRC752[P0] = 31, cc:RCFDB566[P0], IF(uc:UBPRC752[P0] = 41, cc:RCONB566[P0], NULL))

**UBPRB567**  
DESCRIPTION  
Other Borrowings: With a Remaining Maturity of More Than One Year Through Three Years  
FORMULA  
IF(uc:UBPRC752[P0] = 31, cc:RCFDB567[P0], IF(uc:UBPRC752[P0] = 41, cc:RCONB567[P0], NULL))

**UBPRB568**  
DESCRIPTION  
Other Borrowings: With a Remaining Maturity of More Than Three Years  
FORMULA  
IF(uc:UBPRC752[P0] = 31, cc:RCFDB568[P0], IF(uc:UBPRC752[P0] = 41, cc:RCONB568[P0], NULL))

**UBPRB705**  
DESCRIPTION  
Sec 1-4 Family Residential Loans ($000)  
NARRATIVE  
The dollar amount of securitized 1-4 Family Residential loans (from Call Report Schedule RC-S).  
FORMULA  

**UBPRB706**  
DESCRIPTION  
Sec Home Equity Lines ($000)  
NARRATIVE  
The dollar amount of securitized home equity lines (from Call Report Schedule RC-S).  
FORMULA  

**UBPRB707**  
DESCRIPTION  
Sec Credit Card Receivables ($000)  
NARRATIVE  
The dollar amount of securitized credit card receivables (from Call Report Schedule RC-S).  
FORMULA

UBPRB708
DESCRIPTION
Sec Auto Loans ($000)
NARRATIVE
The dollar amount of securitized auto loans (from Call Report Schedule RC-S).
FORMULA

UBPRB709
DESCRIPTION
Outstanding Principal Balance of Assets Sold and Securitized with Recourse or Other Seller-Provided Credit Enhancements - Other Consumer Loans
FORMULA

UBPRB710
DESCRIPTION
Sec Commercial & Industrial Loans ($000)
NARRATIVE
The dollar amount of securitized commercial and industrial loans (from Call Report Schedule RC-S).
FORMULA

UBPRB711
DESCRIPTION
Outstanding Principal Balance of Assets Sold and Securitized With Recourse or Other Seller-Provided Credit Enhancements - All Other Loans
FORMULA

UBPRB790
DESCRIPTION
Assets Sold With Recourse or Other Seller-Provided Credit Enhancements and Not Securitized - 1-4 Family Residential Loans

FORMULA

UBPRB791
DESCRIPTION
Assets Sold With Recourse or Other Seller-Provided Credit Enhancements and Not Securitized - Home Equity Lines

FORMULA

UBPRB792
DESCRIPTION
Assets Sold With Recourse or Other Seller-Provided Credit Enhancements and Not Securitized - Credit Card Receivables

FORMULA

UBPRB793
DESCRIPTION
Assets Sold With Recourse or Other Seller-Provided Credit Enhancements and Not Securitized - Auto Loans

FORMULA

UBPRB794
DESCRIPTION
Assets Sold With Recourse or Other Seller-Provided Credit Enhancements and Not Securitized - Other Consumer Loans

FORMULA

UBPRB795
DESCRIPTION
Assets Sold With Recourse or Other Seller-Provided Credit Enhancements and Not Securitized - Commercial and Industrial Loans

FORMULA

**UBPRB796**

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

**FORMULA**

**UBPRC752**

**DESCRIPTION**
REPORTING FORM NUMBER

**FORMULA**

**UBPRC968**

**DESCRIPTION**
Credit Derivatives: Notional Amounts - Credit Default Swaps - Guarantor

**FORMULA**

**UBPRC969**

**DESCRIPTION**
Credit Derivatives: Notional Amounts - Credit Default Swaps - Beneficiary

**FORMULA**

**UBPRC970**

**DESCRIPTION**
Credit Derivatives: Notional Amounts - Total Return Swaps - Guarantor

**FORMULA**

**UBPRC971**

**DESCRIPTION**
Credit Derivatives: Notional Amounts - Total Return Swaps - Beneficiary
FORMULA

UBPRC972

DESCRIPTION
Credit Derivatives: Notional Amounts - Credit Options - Guarantor

FORMULA

UBPRC973

DESCRIPTION
Credit Derivatives: Notional Amounts - Credit Options - Beneficiary

FORMULA

UBPRC974

DESCRIPTION
Credit Derivatives: Notional Amounts - Other Credit Derivatives - Guarantor

FORMULA

UBPRC975

DESCRIPTION
Credit Derivatives: Notional Amounts - Other Credit Derivatives - Beneficiary

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
\[ \text{uc:UBPRA559}[P0] + \text{uc:UBPRA568}[P0] \]

**UBPRD227**

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

FORMULA
\[ \text{uc:UBPRA560}[P0] + \text{uc:UBPRA569}[P0] \]

**UBPRD228**

DESCRIPTION
Total First Lien and Pass Thru Backed 1-4 Family

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

**UBPRD264**

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

FORMULA
\[ \text{uc:UBPRA553}[P0] + \text{uc:UBPRA574}[P0] \]

**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
\[ \text{uc:UBPRA554}[P0] + \text{uc:UBPRA575}[P0] \]

**UBPRD266**

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

FORMULA
\[ \text{uc:UBPRA549}[P0] + \text{uc:UBPRA550}[P0] + \text{uc:UBPRA551}[P0] + \text{uc:UBPRA552}[P0] + \text{uc:UBPRA553}[P0] + \text{uc:UBPRA554}[P0] + \text{uc:UBPRA555}[P0] + \text{uc:UBPRA556}[P0] + \text{uc:UBPRA557}[P0] + \text{uc:UBPRA558}[P0] + \text{uc:UBPRA559}[P0] + \text{uc:UBPRA560}[P0] + \text{uc:UBPRA564}[P0] + \text{uc:UBPRA565}[P0] + \text{uc:UBPRA566}[P0] + \text{uc:UBPRA567}[P0] + \text{uc:UBPRA568}[P0] + \text{uc:UBPRA569}[P0] + \text{uc:UBPRA570}[P0] + \text{uc:UBPRA571}[P0] + \text{uc:UBPRA572}[P0] + \text{uc:UBPRA573}[P0] + \text{uc:UBPRA574}[P0] + \text{uc:UBPRA575}[P0] \]

**UBPRD267**
DESCRIPTION
Over 15 Year Loan and Leases and Securities

FORMULA

UBPRD293

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

FORMULA

UBPRD424

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

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

UBPRD535

DESCRIPTION
Deposits, Other Liabilities Repriced Over One Year

**FORMULA**

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

**UBPRD536**

**DESCRIPTION**

Deposits, Other Liabilities Repriced Over Three Years

**FORMULA**

\[
\text{IF}(\text{uc:UBPR9999}[P0] > '2017-01-01', \text{uc:UBPRF057}[P0] + \text{uc:UBPRF058}[P0] + \text{uc:UBPRF062}[P0] + \text{uc:UBPRF063}[P0] + \text{cc:RCONHK10}[P0] + \text{cc:RCONHK15}[P0], \text{IF}(\text{uc:UBPR9999}[P0] > '2006-07-01' \text{ AND } \text{uc:UBPR9999}[P0] < '2017-01-01', \text{uc:UBPRF057}[P0] + \text{uc:UBPRF058}[P0] + \text{uc:UBPRF062}[P0] + \text{uc:UBPRF063}[P0] + \text{uc:UBPRD565}[P0], \text{IF}(\text{uc:UBPR9999}[P0] > '2001-01-01' \text{ AND } \text{uc:UBPR9999}[P0] < '2006-07-01', \text{uc:UBPRB566}[P0] + \text{uc:UBPRB568}[P0] + \text{uc:UBPRA582}[P0] + \text{uc:UBPRA587}[P0], \text{NULL})))
\]

**UBPRD537**

**DESCRIPTION**

Net Position of Non-Maturity Deposits and Long Assets

**FORMULA**

\[\text{uc:UBPRD565}[P0] - \text{uc:UBPRD104}[P0]\]

**UBPRD541**

**DESCRIPTION**

Total Other Interest Rate Risks

**FORMULA**

\[\text{uc:UBPR8782}[P0] + \text{uc:UBPRA590}[P0]\]

**UBPRD564**

**DESCRIPTION**

Loans, Securities, CMO's Repriced Over One Year

**FORMULA**

\[\text{uc:UBPRA551}[P0] + \text{uc:UBPRA557}[P0] + \text{uc:UBPRA561}[P0] + \text{uc:UBPRA566}[P0] + \text{uc:UBPRA572}[P0] + \text{uc:UBPRD565}[P0]\]

**UBPRD565**

**DESCRIPTION**

Loans, Securities, CMO's Repriced Over Three Years

**FORMULA**
**UBPRD570**

DESCRIPTION
Total Other Mortgage Backed Securities

FORMULA
\[
\text{uc:UBPRA561}[P0] + \text{uc:UBPRA562}[P0]
\]

**UBPRD572**

DESCRIPTION
Total Off Balance Sheet Activity

FORMULA
\[
\text{uc:UBPRE229}[P0]
\]

**UBPRD574**

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

FORMULA
\[
\text{uc:UBPRD564}[P0] - \text{uc:UBPRD535}[P0]
\]

**UBPRD575**

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

FORMULA
\[
\text{uc:UBPRD565}[P0] - \text{uc:UBPRD536}[P0]
\]

**UBPRD576**

DESCRIPTION
Unrealized Appreciation/Depreciation Held-to-Maturity Securities

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

**UBPRD655**

DESCRIPTION
Standby Letters of Credit

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

**FORMULA**

\[ \text{uc:UBPR3819}[P0] + \text{uc:UBPR3821}[P0] \]

**UBPRD658**

**DESCRIPTION**

All Other Off-Balance Sheet Items

**NARRATIVE**

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

**FORMULA**

\[
\begin{align*}
\text{IF} &\left( \text{uc:UBPR9999}[P0] > '2006-01-01' \text{ AND } \text{uc:UBPRC752}[P0] = 31 \text{ AND } \text{uc:UBPR3433}[P0], uc:UBPR3430[P0]\right) \\
\text{IF} &\left( \text{uc:UBPR9999}[P0] > '2006-01-01' \text{ AND } \text{uc:UBPRC752}[P0] = 41 \text{ AND } \text{IN}(\text{uc:UBPR9565}[P0], '2001', '2002', '0003') \text{ AND } \text{uc:UBPR3433}[P0], uc:UBPR3430[P0]\right) \\
\text{IF} &\left( \text{uc:UBPR9999}[P0] > '2001-01-01' \text{ AND } \text{uc:UBPRC752}[P0] = 31 \text{ AND } \text{uc:UBPR3428}[P0] + \text{uc:UBPR3433}[P0] + \text{uc:UBPR3430}[P0]\right) \\
\text{IF} &\left( \text{uc:UBPR9999}[P0] > '2001-01-01' \text{ AND } \text{uc:UBPRC752}[P0] = 41 \text{ AND } \text{IN}(\text{uc:UBPR9565}[P0], '2001', '2002', '0003') \text{ AND } \text{uc:UBPR3428}[P0] + \text{uc:UBPR3433}[P0] + \text{uc:UBPR3430}[P0]\right) \\
\text{IF} &\left( \text{uc:UBPR9999}[P0] > '2001-01-01' \text{ AND } \text{uc:UBPRC752}[P0] = 31 \text{ AND } \text{uc:UBPR3428}[P0] + \text{uc:UBPR3433}[P0] + \text{uc:UBPR3430}[P0]\right) \\
\text{IF} &\left( \text{uc:UBPR9999}[P0] > '2001-01-01' \text{ AND } \text{uc:UBPRC752}[P0] = 41 \text{ AND } \text{IN}(\text{uc:UBPR9565}[P0], '0001', '0002') \text{ AND } \text{uc:UBPR3428}[P0] + \text{uc:UBPR3433}[P0] + \text{uc:UBPR3430}[P0]\right) \\
\text{IF} &\left( \text{uc:UBPR9999}[P0] > '2001-01-01' \text{ AND } \text{uc:UBPRC752}[P0] = 31 \text{ AND } \text{uc:UBPR3428}[P0] + \text{uc:UBPR3433}[P0] + \text{uc:UBPR3430}[P0]\right) \\
\text{IF} &\left( \text{uc:UBPR9999}[P0] > '2001-01-01' \text{ AND } \text{uc:UBPRC752}[P0] = 41 \text{ AND } \text{IN}(\text{uc:UBPR9565}[P0], '0001', '0002') \text{ AND } \text{uc:UBPR3428}[P0] + \text{uc:UBPR3433}[P0] + \text{uc:UBPR3430}[P0]\right) \\
\text{IF} &\left( \text{uc:UBPR9999}[P0] > '2001-01-01' \text{ AND } \text{uc:UBPRC752}[P0] = 31 \text{ AND } \text{uc:UBPR3428}[P0] + \text{uc:UBPR3433}[P0] + \text{uc:UBPR3430}[P0]\right) \\
\text{IF} &\left( \text{uc:UBPR9999}[P0] > '2001-01-01' \text{ AND } \text{uc:UBPRC752}[P0] = 41 \text{ AND } \text{IN}(\text{uc:UBPR9565}[P0], '0001', '0002') \text{ AND } \text{uc:UBPR3428}[P0] + \text{uc:UBPR3433}[P0] + \text{uc:UBPR3430}[P0]\right) \\
\text{IF} &\left( \text{uc:UBPR9999}[P0] > '2001-01-01' \text{ AND } \text{uc:UBPRC752}[P0] = 31 \text{ AND } \text{uc:UBPR3428}[P0] + \text{uc:UBPR3433}[P0] + \text{uc:UBPR3430}[P0]\right) \\
\text{IF} &\left( \text{uc:UBPR9999}[P0] > '2001-01-01' \text{ AND } \text{uc:UBPRC752}[P0] = 41 \text{ AND } \text{IN}(\text{uc:UBPR9565}[P0], '0001', '0002') \text{ AND } \text{uc:UBPR3428}[P0] + \text{uc:UBPR3433}[P0] + \text{uc:UBPR3430}[P0]\right) \\
\text{IF} &\left( \text{uc:UBPR9999}[P0] > '2001-01-01' \text{ AND } \text{uc:UBPRC752}[P0] = 31 \text{ AND } \text{uc:UBPR3428}[P0] + \text{uc:UBPR3433}[P0] + \text{uc:UBPR3430}[P0]\right) \\
\text{IF} &\left( \text{uc:UBPR9999}[P0] > '2001-01-01' \text{ AND } \text{uc:UBPRC752}[P0] = 41 \text{ AND } \text{IN}(\text{uc:UBPR9565}[P0], '0001', '0002') \text{ AND } \text{uc:UBPR3428}[P0] + \text{uc:UBPR3433}[P0] + \text{uc:UBPR3430}[P0]\right)
\end{align*}
\]

**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**

\[ \text{cc:RCON2215}[P0] - \text{cc:RCON2210}[P0] \]

**UBPRE227**

**DESCRIPTION**

Assets Securitized or Sold with Recourse

**NARRATIVE**

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

**FORMULA**

\[
\begin{align*}
\text{IF} &\left( \text{uc:UBPR9999}[P0] > '2001-06-01' \text{ AND } \text{ExistingOf(uc:UBPRB705[P0],0) + ExistingOf(uc:UBPRB706[P0],0) + ExistingOf(uc:UBPRB707[P0],0) + ExistingOf(uc:UBPRB708[P0],0) + ExistingOf(uc:UBPRB709[P0],0) + ExistingOf(uc:UBPRB710[P0],0) + ExistingOf(uc:UBPRB711[P0],0) + ExistingOf(uc:UBPRB790[P0],0) + ExistingOf(uc:UBPRB791[P0],0) + ExistingOf(uc:UBPRB792[P0],0) + ExistingOf(uc:UBPRB793[P0],0) + ExistingOf(uc:UBPRB794[P0],0)} \right) \\
\end{align*}
\]
ExistingOf(uc:UBPRB794[P0],0) + ExistingOf(uc:UBPRB795[P0],0) + ExistingOf(uc:UBPRB796[P0],0) + 
ExistingOf(cc:RCONFT08[P0],0) + ExistingOf(cc:RCONFT10[P0],0),IF(uc:UBPR9999[P0] > '2001-01-01' AND 
uc:UBPR9999[P0] < '2001-06-01',uc:UBPRA521[P0] + uc:UBPRA523[P0],NULL))}

**UBPRE229**

DESCRIPTION
Total Off-Balance Sheet Items

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

FORMULA
uc:UBPRE227[P0] + uc:UBPRD658[P0] + ExistingOf(uc:UBPRA534[P0],0) + ExistingOf(uc:UBPRA535[P0],0) + 
uc:UBPR3818[P0] +ExistingOf(uc:UBPR3817[P0],0)

**UBPRE644**

DESCRIPTION
Net Tier One Capital

NARRATIVE
Tier one capital from Call Report Schedule RC-R.

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

**UBPRF056**

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

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

**UBPRF057**

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

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

**UBPRF058**

DESCRIPTION
FHLB Advances: Advances with a Remaining Maturity or Next Repricing Date of Over Five Years
FORMULA
IF(uc:UBPR9999[P0] > '2006-07-01',IF(uc:UBPRC752[P0] = 31,cc:RCFDF058[P0],IF(uc:UBPRC752[P0] = 41,cc:RCFDF058[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:RCFDF061[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:RCFDF062[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:RCFDF063[P0], NULL)), NULL)

UBPRF966
DESCRIPTION
Size Code CALC Helper 3QTRBACK
FORMULA
IF(ExistingOf(uc:UBPRD293[P0]) = 1 and ExistingOf(uc:UBPR2170[-P3Q],1000001) < 1000000, '2001', IF(ExistingOf(uc:UBPRD424[P0]) = 2 and ExistingOf(uc:UBPR2170[-P3Q],1000001) < 1000000, '2001', IF(ExistingOf(uc:UBPRD424[P0]) = 2 and ExistingOf(uc:UBPR2170[-P3Q],900000) > = 1000000, '2002', IF(ExistingOf(uc:UBPRD424[P0]) = 1, '0003', IF(ExistingOf(uc:UBPRD424[P0]) = 0 and ExistingOf(uc:UBPR2170[-P3Q],25000) > 25000, '0002', IF(ExistingOf(uc:UBPRD424[P0]) = 0 and ExistingOf(uc:UBPR2170[-P3Q],25001) < = 25000, '0001','0001')))))

UBPRF967
DESCRIPTION
Size Code CALC Helper 4QTRBACK

Updated May 13 2020
FORMULA

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

UBPRF968

DESCRIPTION
Size Code CALC Helper 5QTRBACK

FORMULA

IF(ExistingOf(uc:UBPRD293[P0]) = 1 and ExistingOf(uc:UBPR2170[-P5Q],1000000) < 1000000, '2001',
   IF(ExistingOf(uc:UBPRD424[P0]) = 2 and ExistingOf(uc:UBPR2170[-P5Q],1000000) < 1000000, '2001',
       IF(ExistingOf(uc:UBPRD424[P0]) = 2 and ExistingOf(uc:UBPR2170[-P5Q],900000) >= 1000000, '2002',
           IF(ExistingOf(uc:UBPRD424[P0]) = 1, '0003', IF(ExistingOf(uc:UBPRD424[P0]) = 0 and
               ExistingOf(uc:UBPR2170[-P5Q],24000) > 25000, '0002', IF(ExistingOf(uc:UBPRD424[P0]) = 0 and
               ExistingOf(uc:UBPR2170[-P5Q],25001) <= 25000, '0001', '0001'))))))

UBPRF969

DESCRIPTION
Size Code CALC Helper 6QTRBACK

FORMULA

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