

Liquidity & Investment Portfolio--Page 10A

1 Short Term Investments

1.1 UBPRES589

DESCRIPTION

Short Term Investments as a Percent of Total Assets

NARRATIVE

Short term investments divided by total assets. Short term investments equals the sum of interest-bearing bank balances + federal funds sold + securities purchased under agreements to resell + debt securities with a remaining maturity of one year or less

FORMULA

PCTOF(uc:[UBPRE582](#)[P0],uc:[UBPR2170](#)[P0])

2 Marketable Equity Sec (MES)

2.1 UBPRES590

DESCRIPTION

Marketable Equity Securities as a Percent of Total Assets

NARRATIVE

Investments in mutual funds and other equity securities with readily determinable fair values divided by total assets.

FORMULA

PCTOF(existingof(uc:[UBPRA511](#)[P0],0) + existingof(uc:[UBPRJA22](#)[P0],0),uc:[UBPR2170](#)[P0])

3 Net LN&LS & SBLC to Assets

3.1 UBPRES602

DESCRIPTION

Net Loans, Leases and Standby Letters of Credit as a Percent of Total Assets

NARRATIVE

The sum of net loans, lease financing receivables and standby letters of credit divided by total assets.

FORMULA

PCTOF(uc:[UBPRD566](#)[P0],uc:[UBPR2170](#)[P0])

4 Pledged Assets

4.1 UBPRM026

DESCRIPTION

Pledged Assets as a Percent of Total Assets

NARRATIVE

Pledged assets divided by total assets

FORMULA

IF(uc:UBPR9999[P0] > '2009-06-30', PCTOF(uc:UBPR0416[P0] + uc:UBPRG378[P0],uc:UBPR2170[P0]), NULL)

5 US Treas & Govt Agencies

5.1 UBPRM027

DESCRIPTION

U.S. Treasury and Government Agency Securities as a Percent of Total Securities.

NARRATIVE

The sum of total held-to-maturity at amortized cost and available-for-sale at fair value U.S. Treasury and government agency securities divided by the sum of total held-to-maturity at amortized cost and total available-for-sale at fair value securities.

FORMULA

PCTOF(uc:UBPRD591[P0] + uc:UBPRD592[P0],uc:UBPRD588[P0])

6 Municipal Securities

6.1 UBPRM028

DESCRIPTION

Municipal Securities as a Percent of Total Securities.

NARRATIVE

The sum of total held-to-maturity at amortized cost and available-for-sale at fair value securities issued by states and political subdivisions in the U.S. divided by the sum of total held-to-maturity at amortized cost and total available-for-sale at fair value securities.

FORMULA

PCTOF(uc:UBPR8496[P0] + uc:UBPR8499[P0],uc:UBPRD588[P0])

7 Pass-Through Mtg Backed Secs

7.1 UBPRM029

DESCRIPTION

Pass-Through Mortgage-Backed Securities as a Percent of Total Securities

NARRATIVE

The sum of total held-to-maturity at amortized cost and available-for-sale at fair value pass-through securities (guaranteed by GNMA + issued by FNMA and FHLMC + other pass-through securities) divided by the sum of total held-to-maturity at amortized cost and total available-for-sale at fair value securities.

FORMULA

PCTOF(uc:[UBPRD568](#)[P0] + uc:[UBPRD569](#)[P0],uc:[UBPRD588](#)[P0])

8 CMO & REMIC Mtg Backed Secs**8.1 UBPRM030****DESCRIPTION**

CMO and REMIC Mortgage Backed Securities as a Percent of Total Securities

NARRATIVE

The sum of total held-to-maturity at amortized cost and available-for-sale at fair value other mortgage backed securities (include CMOs, REMICS, and stripped MBS) divided by the sum of total held-to-maturity at amortized cost and total available-for-sale at fair value securities.

FORMULA

PCTOF(uc:[UBPRD528](#)[P0] + uc:[UBPRD567](#)[P0],uc:[UBPRD588](#)[P0])

9 Commercial Mtg Back Secs**9.1 UBPRM031****DESCRIPTION**

Commercial Mortgage Backed Securities as a Percent of Total Securities

NARRATIVE

The sum of total held-to-maturity at amortized cost and available-for-sale at fair value commercial mortgage backed securities divided by the sum of total held-to-maturity at amortized cost and total available-for-sale at fair value securities.

FORMULA

PCTOF(uc:[UBPRG832](#)[P0] + uc:[UBPRG835](#)[P0],uc:[UBPRD588](#)[P0])

10 Asset Backed Securities**10.1 UBPRM032****DESCRIPTION**

Asset Backed Securities as a Percent of Total Securities

NARRATIVE

The sum of total held-to-maturity at amortized cost and available-for-sale at fair value asset backed securities divided by the sum of total held-to-maturity at amortized cost and total available-for-sale at fair value securities.

FORMULA

PCTOF(uc:[UBPRD579](#)[P0] + uc:[UBPRD578](#)[P0],uc:[UBPRD588](#)[P0])

11 Structured Financial Products

11.1 UBPRM033

DESCRIPTION

Structured Financial Products as a Percent of Total Securities

NARRATIVE

The sum of total held-to-maturity at amortized cost and available-for-sale at fair value structured financial products divided by the sum of total held-to-maturity at amortized cost and total available-for-sale at fair value securities.

FORMULA

$PCTOF(uc:UBPRD585[P0] + uc:UBPRD586[P0], uc:UBPRD588[P0])$

12 Other Domestic Debt Secs

12.1 UBPRM034

DESCRIPTION

Other Domestic Debt Securities as a Percent of Total Securities

NARRATIVE

The sum of total held-to-maturity at amortized cost and available-for-sale at fair value other domestic debt securities divided by the sum of total held-to-maturity at amortized cost and total available-for-sale at fair value securities.

FORMULA

$PCTOF(uc:UBPRD534[P0] + uc:UBPRD533[P0], uc:UBPRD588[P0])$

13 Foreign Debt Securities

13.1 UBPRM035

DESCRIPTION

Foreign Debt Securities as a Percent of Total Securities

NARRATIVE

The sum of total held-to-maturity at amortized cost and available-for-sale at fair value foreign debt securities divided by the sum of total held-to-maturity at amortized cost and total available-for-sale at fair value securities.

FORMULA

$PCTOF(uc:UBPR1742[P0] + uc:UBPR1746[P0], uc:UBPRD588[P0])$

14 Inv Mut Fnd & Oth Mktbl

14.1 UBPRM036

DESCRIPTION

Investments in Mutual Funds and Other Marketable Securities as a Percent of Total Securities

NARRATIVE

Investments in mutual funds and other equity securities with readily determinable fair values divided by the sum of total held-to-maturity at amortized cost and total available-for-sale at fair value securities.

FORMULA

PCTOF(existingof(uc:[UBPRA511](#)[P0],0) + existingof(uc:[UBPRJA22](#)[P0],0),uc:[UBPRD588](#)[P0])

15 Total

15.1 UBPRM042

DESCRIPTION

Total Securities

NARRATIVE

Sum of all securities classified as held-to-maturity, available-for-sale and equity securities with readily determinable fair values not held for trading on Call Schedule RC as a percent of total securities. Should equal 100%.

FORMULA

PCTOF(uc:[UBPR1754](#)[P0] + uc:[UBPR1773](#)[P0] + existingof(uc:[UBPRJA22](#)[P0],0),uc:[UBPRD588](#)[P0])

16 App (Dep) Hi Risk & Struc/T1 Cap

16.1 UBPRE621

DESCRIPTION

Appreciation (Depreciation) in High Risk Securities and Structured Notes as a Percent of Tier 1 Capital

NARRATIVE

Appreciation (depreciation) in high risk securities and structured notes divided by tier 1 capital.

FORMULA

PCTOF(uc:[UBPRD577](#)[P0],uc:[UBPRE644](#)[P0])

17 App (Dep) in AFS sec to AFS Sec

17.1 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)

18 App (Dep) in HTM Sec to HTM Sec

18.1 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])

19 App (Dep) in HTM Sec to Eqy Cap

19.1 UBPRE623

DESCRIPTION

Appreciation (Depreciation) in Held-to- Maturity Securities as a Percent of Equity Capital

NARRATIVE

Appreciation (depreciation) in held-to- maturity securities divided by total bank equity capital from Schedule RC.

FORMULA

PCTOF(uc:[UBPRD544](#)[P0],uc:[UBPRD660](#)[P0])

20 Pledged Securities to Tot Sec

20.1 UBPRE624

DESCRIPTION

Pledged Securities to Total Securities

NARRATIVE

Pledged securities from Call Report Schedule RC-B divided by total securities.

FORMULA

PCTOF(uc:[UBPR0416](#)[P0],uc:[UBPRD588](#)[P0])

21 Pledged Loans to Total Loans

21.1 UBPRM038

DESCRIPTION

Pledged Loans and Leases as a Percent of Total Loans

NARRATIVE

Pledged loans and leases from Call Report Schedule RC-C Part 1 divided by total loans and leases, net of unearned income from Call Report Schedule RC-C Part 1.

FORMULA

PCTOF(uc:[UBPRG378](#)[P0],uc:[UBPR2122](#)[P0])

22 Loans HFS to Total Loans

22.1 UBPRM039

DESCRIPTION

Loans and Leases Held for Sale as a Percent of Total Loans and Leases

NARRATIVE

Loans and leases held for sale from Call Report Schedule RC divided by total loans and leases, net of unearned income from Call Report Schedule RC-C Part 1.

FORMULA

PCTOF(uc:[UBPR5369](#)[P0],uc:[UBPR2122](#)[P0])

23 Short Term Investments

23.1 UBPRE582

DESCRIPTION

Short Term Investments

NARRATIVE

Short term investments equals the sum of interest-bearing bank balances + federal funds sold + securities purchased under agreements to resell + debt securities with a remaining maturity of one year or less.

FORMULA

uc:[UBPR0071](#)[P0] + uc:[UBPRD493](#)[P0] + uc:[UBPRA248](#)[P0]

24 Short Term Assets

24.1 UBPRE583

DESCRIPTION

Short Term Assets

NARRATIVE

Short term assets equals the sum of interest-bearing bank balances + federal funds sold + securities purchased under agreements to resell + debt securities with a remaining maturity of one year or less + loans and leases with a remaining maturity of one year or less.

FORMULA

uc:[UBPRE582](#)[P0] + uc:[UBPRA247](#)[P0]

25 Debt Securities 90+ Days P/D

25.1 UBPR3506

DESCRIPTION

Debt Securities 90+ Days Past Due

NARRATIVE

Debt securities past due 90 days or more and still accruing from Call Report Schedule RC-N.

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD3506[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON3506[P0], NULL))

26 Total Non-Current Debt Sec

26.1 UBPRE588

DESCRIPTION

Total Non-Current Debt Securities

NARRATIVE

The sum of debt securities past due 90 days or more and still accruing and debt securities on nonaccrual from Call Report Schedule RC-N.

FORMULA

uc:[UBPR3506](#)[P0] + uc:[UBPR3507](#)[P0]

27 Fair Value Structured Notes

27.1 UBPR8783

DESCRIPTION

Fair Value of Structured Notes

NARRATIVE

Fair value of structured notes from Call Report Schedule RC-B.

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8783[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8783[P0], NULL))

28 Pledged Securities

28.1 UBPR0416

DESCRIPTION

Pledged Securities

NARRATIVE

Pledged securities from Call Report Schedule RC-B.

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD0416[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON0416[P0], NULL))

29 Pledged Loans & Leases

29.1 UBPRG378

DESCRIPTION

Pledged Loans and Leases

NARRATIVE

Pledged loans and leases from Call Report Schedule RC-C Part 1.

FORMULA

IF(uc:[UBPR9999](#)[P0] > '2009-06-30', IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDG378[P0], IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONG378[P0], NULL)), NULL)

30 Loans HFS

30.1 UBPR5369

DESCRIPTION

Loans Held For Sale

NARRATIVE

Loans and leases held for sale from Call Report Schedule RC.

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD5369[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON5369[P0], NULL))

Referenced Concepts

UBPR0071

DESCRIPTION

Interest-Bearing Bank Balances

NARRATIVE

Interest-bearing balances due from depository institutions.

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD0071[P0], IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON0071[P0], NULL))

UBPR0211

DESCRIPTION

Amortized Cost of Held-to-Maturity U.S. Treasury Securities

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD0211[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON0211[P0], NULL))

UBPR0416

DESCRIPTION

Pledged Securities

NARRATIVE

Pledged securities from Call Report Schedule RC-B.

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD0416[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON0416[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))

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))

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))

UBPR1350**DESCRIPTION**

Federal Funds Sold and Securities Purchased Under Agreements to Resell in Domestic Offices of the Bank and of its Edge and Agreement Subsidiaries, and in IBFS

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD1350[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON1350[P0], NULL))

UBPR1698**DESCRIPTION**

Amortized Cost of Held-to-Maturity Mortgage Pass-Through Securities Guaranteed by GNMA

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD1698[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON1698[P0], NULL))

UBPR1702**DESCRIPTION**

Fair Value of Available-for-Sale Mortgage Pass-Through Securities Guaranteed by GNMA

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD1702[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON1702[P0], NULL))

UBPR1703

DESCRIPTION

Amortized Cost of Held-to-Maturity Mortgage Pass-Through Securities Issued by FNMA and FHLMC

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD1703[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON1703[P0], NULL))

UBPR1707

DESCRIPTION

Fair Value of Available-for-Sale Mortgage Pass-Through Securities Issued by FNMA AND FHLMC

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD1707[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON1707[P0], NULL))

UBPR1709

DESCRIPTION

Amortized Cost of Other Held-to-Maturity Pass-Through Securities

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD1709[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON1709[P0], NULL))

UBPR1713

DESCRIPTION

Fair Value of Other Available-for-Sale Pass-Through Securities

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD1713[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON1713[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))

UBPR2122

DESCRIPTION

Total Loans and Leases, Net of Unearned Income

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD2122[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON2122[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))

UBPR3210

DESCRIPTION

Total Bank Equity Capital

NARRATIVE

Total bank equity capital from Call Report Schedule RC.

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD3210[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON3210[P0], NULL))

UBPR3506

DESCRIPTION

Debt Securities 90+ Days Past Due

NARRATIVE

Debt securities past due 90 days or more and still accruing from Call Report Schedule RC-N.

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD3506[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON3506[P0], NULL))

UBPR3507

DESCRIPTION

Debt Securities and Other Assets - Nonaccrual

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD3507[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON3507[P0], NULL))

UBPR3819

DESCRIPTION

Financial Standby Letters of Credit and Foreign Office Guarantees

FORMULA

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

UBPR3821

DESCRIPTION

Performance Standby Letters of Credit

FORMULA

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

UBPR5369

DESCRIPTION

Loans Held For Sale

NARRATIVE

Loans and leases held for sale from Call Report Schedule RC.

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD5369[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON5369[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))

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))

UBPR8783**DESCRIPTION**

Fair Value of Structured Notes

NARRATIVE

Fair value of structured notes from Call Report Schedule RC-B.

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8783[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8783[P0], NULL))

UBPR9999**DESCRIPTION**

Reporting Date (CC,YR,MO,DA)

FORMULA

Context.Period.EndDate

UBPRA247**DESCRIPTION**

Fixed Rate and Floating Rate Loans and Leases with a Remaining Maturity of one Year or Less

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDA247[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONA247[P0], NULL))

UBPRA248**DESCRIPTION**

Fixed Rate and Floating Rate Debt Securities with a Remaining Maturity of one Year or Less

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDA248[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONA248[P0], NULL))

UBPRA511

DESCRIPTION

Fair Value of Available-for-Sale Investments in Mutual Funds and Other Equity Securities With Readily Determinable Fair Values

FORMULA

Existingof(cc:RCFDA511[P0],cc:RCONA511[P0])

UBPRB529**DESCRIPTION**

Loans and Leases, Net of Unearned Income and Allowance

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDB529[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONB529[P0], NULL))

UBPRB838**DESCRIPTION**

Amortized Cost of Held-to-Maturity Asset-Backed Securities: Credit Card Receivables

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDB838[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONB838[P0], NULL))

UBPRB841**DESCRIPTION**

Fair Value of Available-for-Sale Asset-Backed Securities: Credit Card Receivables

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDB841[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONB841[P0], NULL))

UBPRB842**DESCRIPTION**

Amortized Cost of Held-to-Maturity Asset-Backed Securities: Home Equity Lines

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDB842[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONB842[P0], NULL))

UBPRB845**DESCRIPTION**

Fair Value of Available-for-Sale Asset-Backed Securities: Home Equity Lines

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDB845[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONB845[P0], NULL))

UBPRB846**DESCRIPTION**

Amortized Cost of Held-to-Maturity Asset-Backed Securities: Auto Loans

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDB846[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONB846[P0], NULL))

UBPRB849

DESCRIPTION

Fair Value of Available-for-Sale Asset-Backed Securities: Auto Loans

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDB849[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONB849[P0], NULL))

UBPRB850

DESCRIPTION

Amortized Cost of Held-to-Maturity Asset-Backed Securities: Other Consumer Loans

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDB850[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONB850[P0], NULL))

UBPRB853

DESCRIPTION

Fair Value of Available-for-Sale Asset-Backed Securities: Other Consumer Loans

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDB853[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONB853[P0], NULL))

UBPRB854

DESCRIPTION

Amortized Cost of Held-to-Maturity Asset-Backed Securities: Commercial and Industrial Loans

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDB854[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONB854[P0], NULL))

UBPRB857

DESCRIPTION

Fair Value of Available-for-Sale Asset-Backed Securities: Commercial and Industrial Loans

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDB857[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONB857[P0], NULL))

UBPRB858

DESCRIPTION

Amortized Cost of Held-to-Maturity Asset-Backed Securities: Other

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDB858[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONB858[P0], NULL))

UBPRB861

DESCRIPTION

Fair Value of Available-for-Sale Asset-Backed Securities: Other

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDB861[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONB861[P0], NULL))

UBPRB987

DESCRIPTION

Federal Funds Sold in Domestic Offices

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31 AND uc:[UBPR9999](#)[P0] > = '2002-03-31',cc:RCONB987[P0],IF(uc:[UBPRC752](#)[P0] = 41 AND uc:[UBPR9999](#)[P0] > = '2002-03-31',cc:RCONB987[P0], NULL))

UBPRB989

DESCRIPTION

Securities Purchased Under Agreements to Resell

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31 AND uc:[UBPR9999](#)[P0] > = '2002-03-31',cc:RCFDB989[P0],IF(uc:[UBPRC752](#)[P0] = 41 AND uc:[UBPR9999](#)[P0] > = '2002-03-31',cc:RCONB989[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

UBPRD493

DESCRIPTION

Federal Funds Sold and Resales

NARRATIVE

Federal funds sold and securities purchased under agreements to resell.

FORMULA

IF(uc:UBPR9999[P0] > '2002-01-01',uc:UBPRB987[P0] + uc:UBPRB989[P0],IF(uc:UBPR9999[P0] < '2002-01-01' AND uc:UBPR9999[P0] > '1997-01-01',uc:UBPR1350[P0],NULL))

UBPRD528

DESCRIPTION

Collateralized Mortgage Obligations Issued by FNMA and FHLMC

FORMULA

IF(uc:UBPR9999[P0] > '2009-04-01' and uc:UBPRC752[P0] = 31, cc:RCFDG312[P0] + cc:RCFDG316[P0] + cc:RCFDG320[P0],IF(uc:UBPR9999[P0] > '2009-04-01' and uc:UBPRC752[P0] = 41, cc:RCONG312[P0] + cc:RCONG316[P0] + cc:RCONG320[P0],IF(uc:UBPR9999[P0] < '2009-04-01' and uc:UBPRC752[P0] = 31, cc:RCFD1714[P0] + cc:RCFD1718[P0] + cc:RCFD1733[P0],IF(uc:UBPR9999[P0] < '2009-04-01' and uc:UBPRC752[P0] = 41, cc:RCON1714[P0] + cc:RCON1718[P0] + cc:RCON1733[P0],NULL))))

UBPRD533

DESCRIPTION

Institution Other Domestic Debt Securities Available for Sale

FORMULA

uc:UBPR1741[P0]

UBPRD534

DESCRIPTION

Institution Other Domestic Debt Securities

FORMULA

uc:UBPR1737[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))

UBPRD566

DESCRIPTION

Institution Net Loans and Lease Financing Receivables and Standby Letters of Credit

FORMULA

uc:UBPRE119[P0] + uc:UBPRD655[P0]

UBPRD567

DESCRIPTION

Institution Collateralized Mortgage Obligations and REMIC Mortgage Backed Securities Available for Sale

FORMULA

IF(uc:UBPR9999[P0] > '2009-04-01' and uc:UBPRC752[P0] = 31, cc:RCFDG315[P0] + cc:RCFDG319[P0] + cc:RCFDG323[P0],IF(uc:UBPR9999[P0] > '2009-04-01' and uc:UBPRC752[P0] = 41, cc:RCONG315[P0] + cc:RCONG319[P0] + cc:RCONG323[P0],IF(uc:UBPR9999[P0] < '2009-04-01' and uc:UBPRC752[P0] = 31, cc:RCFD1717[P0] + cc:RCFD1732[P0] + cc:RCFD1736[P0],IF(uc:UBPR9999[P0] < '2009-04-01' and uc:UBPRC752[P0] = 41, cc:RCON1717[P0] + cc:RCON1732[P0] + cc:RCON1736[P0],NULL))))

UBPRD568

DESCRIPTION

Certificates of Participation in Pools of Residential Mortgages

FORMULA

IF(uc:UBPR9999[P0] > '2009-06-01' and uc:UBPRC752[P0] = 31,CC:RCFDG300[P0] + CC:RCFDG304[P0] + CC:RCFDG308[P0],IF(uc:UBPR9999[P0] > '2009-06-01' and uc:UBPRC752[P0] = 41,existingof(CC:RCONG300[P0],cc:RCONHT54[P0],0) + existingof(CC:RCONG304[P0],0) + CC:RCONG308[P0],IF(uc:UBPR9999[P0] < '2009-06-01',uc:UBPR1698[P0] + uc:UBPR1703[P0] + uc:UBPR1709[P0],NULL)))

UBPRD569

DESCRIPTION

Institution Pass Through Mortgage Backed Securities Available for Sale

FORMULA

IF(uc:UBPR9999[P0] > '2009-04-01' and uc:UBPRC752[P0] = 31,CC:RCFDG303[P0] + CC:RCFDG307[P0] + CC:RCFDG311[P0],IF(uc:UBPR9999[P0] > '2009-04-01' and uc:UBPRC752[P0] = 41,existingof(CC:RCONG303[P0],cc:rconHT57[P0],0) + existingof(CC:RCONG307[P0],0) + CC:RCONG311[P0],IF(uc:UBPR9999[P0] < '2009-04-01',uc:UBPR1702[P0] + uc:UBPR1707[P0] + uc:UBPR1713[P0],NULL)))

UBPRD577

DESCRIPTION

Institution High Risk Mortgage Securities and Notes

FORMULA

uc:[UBPR8783](#)[P0] - uc:[UBPR8782](#)[P0]

UBPRD578

DESCRIPTION

Amortized Cost of Asset Backed Securities Held for Sale

FORMULA

IF(uc:[UBPR9999](#)[P0] > '2006-01-01',uc:[UBPRC027](#)[P0],IF(uc:[UBPR9999](#)[P0] > '2001-01-01' AND uc:[UBPR9999](#)[P0] < '2006-01-01',uc:[UBPRB841](#)[P0] + uc:[UBPRB845](#)[P0] + uc:[UBPRB849](#)[P0] + uc:[UBPRB853](#)[P0] + uc:[UBPRB857](#)[P0] + uc:[UBPRB861](#)[P0], NULL))

UBPRD579

DESCRIPTION

Amortized Cost of Asset Backed Securities Held to Maturity

FORMULA

IF(uc:[UBPR9999](#)[P0] > '2006-01-01',uc:[UBPRC026](#)[P0],IF(uc:[UBPR9999](#)[P0] > '2001-01-01' AND uc:[UBPR9999](#)[P0] < '2006-01-01',uc:[UBPRB838](#)[P0] + uc:[UBPRB842](#)[P0] + uc:[UBPRB846](#)[P0] + uc:[UBPRB850](#)[P0] + uc:[UBPRB854](#)[P0] + uc:[UBPRB858](#)[P0], NULL))

UBPRD585

DESCRIPTION

Structured Cash, Synthetic and Hybrid Financial Products Held to Maturity

FORMULA

uc:[UBPRG840](#)[P0]

UBPRD586

DESCRIPTION

Structured Cash, Synthetic and Hybrid Financial Products

FORMULA

uc:[UBPRG843](#)[P0]

UBPRD588

DESCRIPTION

Total Investment Securities

FORMULA

existingof(uc:[UBPR1754](#)[P0],0) + existingof(uc:[UBPR1773](#)[P0],0) + existingof(uc:[UBPRJA22](#)[P0],0)

UBPRD591

DESCRIPTION

Amortized Cost of US Treasury and Agency Securities Held as Held to Maturity Securities

FORMULA

$\text{uc:UBPR0211}[P0] + \text{existingof}(\text{uc:UBPR1289}[P0], 0) + \text{existingof}(\text{uc:UBPR1294}[P0], 0) + \text{existingof}(\text{cc:RCFDHT50}[P0], \text{cc:RCONHT50}[P0], 0)$

UBPRD592

DESCRIPTION

Institution US Treasury and Other Government Obligations

FORMULA

$\text{uc:UBPR1287}[P0] + \text{existingof}(\text{uc:UBPR1293}[P0], 0) + \text{existingof}(\text{uc:UBPR1298}[P0], 0) + \text{existingof}(\text{cc:RCFDHT53}[P0], \text{cc:RCONHT53}[P0], 0)$

UBPRD655

DESCRIPTION

Standby Letters of Credit

NARRATIVE

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

FORMULA

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

UBPRD660

DESCRIPTION

Institution Equity Capital Consolidated Basis

FORMULA

$\text{IF}(\text{ExistsNonNil}(\text{uc:UBPR3210}[P0]), \text{uc:UBPR3210}[P0], \text{NULL})$

UBPRE119

DESCRIPTION

Net Loans and Leases

NARRATIVE

Gross loans and leases, less allowance and reserve and unearned income. Note that this figure includes loans held for sale as reported on Call Report Schedule RC.

FORMULA

$\text{uc:UBPRB529}[P0] + \text{uc:UBPR5369}[P0]$

UBPRE582

DESCRIPTION

Short Term Investments

NARRATIVE

Short term investments equals the sum of interest-bearing bank balances + federal funds sold + securities purchased under agreements to resell + debt securities with a remaining maturity of one year or less.

FORMULA

uc:[UBPR0071](#)[P0] + uc:[UBPRD493](#)[P0] + uc:[UBPRA248](#)[P0]

UBPRE644**DESCRIPTION**

Net Tier One Capital

NARRATIVE

Tier one capital from Call Report Schedule RC-R.

FORMULA

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

UBPRG378**DESCRIPTION**

Pledged Loans and Leases

NARRATIVE

Pledged loans and leases from Call Report Schedule RC-C Part 1.

FORMULA

IF(uc:[UBPR9999](#)[P0] > '2009-06-30', IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDG378[P0], IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONG378[P0], NULL)), NULL)

UBPRG832**DESCRIPTION**

MBS: Commercial Mortgage Pass-Through Securities Amortized Cost of Held-to-Maturity - Total

FORMULA

IF(uc:[UBPR9999](#)[P0] > '2011-01-01' and uc:[UBPRC752](#)[P0] = 31, cc:RCFDK142[P0] + cc:RCFDK146[P0] + cc:RCFDK150[P0] + cc:RCFDK154[P0],IF(uc:[UBPR9999](#)[P0] > '2011-01-01' and uc:[UBPRC752](#)[P0] = 41, cc:RCONK142[P0] + cc:RCONK146[P0] + cc:RCONK150[P0] + cc:RCONK154[P0], IF(uc:[UBPR9999](#)[P0] > '2009-04-01' and uc:[UBPR9999](#)[P0] < '2011-01-01' AND uc:[UBPRC752](#)[P0] = 31,cc:RCFDG324[P0] + CC:RCFDG328[P0], IF(uc:[UBPR9999](#)[P0] > '2009-04-01' and uc:[UBPR9999](#)[P0] < '2011-01-01' and uc:[UBPRC752](#)[P0] = 41, cc:RCONG324[P0] + cc:RCONG328[P0], NULL))))

UBPRG835**DESCRIPTION**

MBS: Commercial Mortgage Pass-Through Securities Fair Value of Availalble-for-Sale - Total

FORMULA

IF(uc:[UBPR9999](#)[P0] > '2011-01-01' and uc:[UBPRC752](#)[P0] = 31,cc:RCFDk145[P0] + cc:RCFDk149[P0] + cc:RCFDk153[P0] + cc:RCFDk157[P0], IF(uc:[UBPR9999](#)[P0] > '2011-01-01' and uc:[UBPRC752](#)[P0] = 41,cc:RCONk145[P0]

+ cc:RCONk149[P0] + cc:RCONk153[P0] + cc:RCONk157[P0], IF(uc:UBPR9999[P0] > '2009-04-01' and uc:UBPR9999[P0] < '2011-01-01' AND uc:UBPRC752[P0] = 31, cc:RCFDG327[P0] + CC:RCFDG331[P0], IF(uc:UBPR9999[P0] > '2009-04-01' and uc:UBPR9999[P0] < '2011-01-01' AND uc:UBPRC752[P0] = 41, cc:RCONG327[P0] + cc:RCONG331[P0], NULL))))

UBPRG840

DESCRIPTION

ABS: Structured Financial Products: Amortized Cost of Held-to-Maturity - Total

FORMULA

IF(uc:UBPR9999[P0] > '2009-04-01' and uc:UBPRC752[P0] = 31, existingof(cc:RCFDG336[P0], cc:RCFDHT58[P0], 0) + existingof(CC:RCFDG340[P0], 0) + existingof(CC:RCFDG344[P0], 0), IF(uc:UBPR9999[P0] > '2009-04-01' and uc:UBPRC752[P0] = 41, existingof(cc:RCONG336[P0], cc:RCONHT58[P0], 0) + existingof(cc:RCONG340[P0], 0) + existingof(cc:RCONG344[P0], 0), NULL))

UBPRG843

DESCRIPTION

ABS: Structured Financial Products: Fair Value of Available-for-Sale Total

FORMULA

IF(uc:UBPR9999[P0] > '2009-04-01' and uc:UBPRC752[P0] = 31, existingof(cc:RCFDG339[P0], cc:RCFDHT61[P0], 0) + existingof(CC:RCFDG343[P0], 0) + existingof(CC:RCFDG347[P0], 0), IF(uc:UBPR9999[P0] > '2009-04-01' and uc:UBPRC752[P0] = 41, existingof(cc:RCONG339[P0], cc:RCONHT61[P0], 0) + existingof(cc:RCONG343[P0], 0) + existingof(cc:RCONG347[P0], 0), NULL))

UBPRJA22

DESCRIPTION

Equity securities with readily determinable fair values not held for trading

FORMULA

IF(uc:UBPRC752[P0] = 31, cc:RCFDJA22[P0], IF(uc:UBPRC752[P0] = 41, cc:RCONJA22[P0], NULL))