Interest Rate Risk Analysis--Page 9

1 Int Inc/AEA (1-Qtr-Ann)

1.1 UBPRE678

DESCRIPTION

Int Inc (TE) to Avg Earn Assets - One Qtr Ann

NARRATIVE

One quarter annualized interest income (tax equivalent) divided by average earning assets. Total interest income on a tax-equivalent basis divided by the average of the respective asset accounts involved in generating that income. The following rules apply to income, expense, asset and liability balances in One Quarter Annualized Income Analysis: For the second, third and fourth quarters the current income/expense item is subtracted from the prior quarter item then multiplied by 4. For the first quarter, no subtraction is done, but the income/expense item is multiplied by 4. For the second, third and fourth quarters when push-down accounting is indicated for the first time that year, no subtraction is performed. The reported value is multiplied by 4. The appropriate asset or liability, i.e. loans will generally come from Call Report Schedule RC-K averages for the current quarter. In the few instances where banks do not report sufficient detail on Call Report Schedule RC-K, end-of-period balances are used.

FORMULA

PCTOF(uc:UBPRD418[P0],uc:UBPRD333[P0])

2 YoY Change

2.1 UBPRPY20

DESCRIPTION

Interest Income (TE) / AEA YoY Change

NARRATIVE

The change in the one quarter annualized interest income (tax equivalent) to average earning assets ratio from the prior year's one quarter annualized interest income (tax equivalent) to average earning assets ratio.

FORMULA

(uc:UBPRE678[P0]-uc:UBPRE678[-P1Y])

3 QoQ Change

3.1 UBPRPY21

DESCRIPTION

Interest Income (TE) / AEA QoQ Change

NARRATIVE

The change in the one quarter annualized interest income (tax equivalent) to average earning assets ratio from the prior quarter's one quarter annualized interest income (tax equivalent) to average earning assets ratio.

FORMULA

(uc:UBPRE678[P0]- uc:UBPRE678[-P1Q])

4 Int Exp/AEA (1-Qtr- Ann)

4.1 UBPRE679

DESCRIPTION

Int Expense to Avg Earn Assets - One Qtr Ann

NARRATIVE

One quarter annualized interest expense to average earning assets. Total interest expense divided by the average of the respective asset accounts involved in generating interest income. The following rules apply to income, expense, asset and liability balances in One Quarter Annualized Income Analysis: For the second, third and fourth quarters the current income/expense item is subtracted from the prior quarter item then multiplied by 4. For the first quarter, no subtraction is done, but the income/expense item is multiplied by 4. For the second, third and fourth quarters when push-down accounting is indicated for the first time that year, no subtraction is performed. The reported value is multiplied by 4. The appropriate asset or liability, i.e. loans will generally come from Call Report Schedule RC-K averages for the current quarter. In the few instances where banks do not report sufficient detail on Call Report Schedule RC-K, end-of-period balances are used.

FORMULA

PCTOF(uc:UBPRD415[P0],uc:UBPRD333[P0])

5 YoY Change

5.1 UBPRPY22

DESCRIPTION

Interest Expense / AEA YoY Change

NARRATIVE

The change in the one quarter annualized interest expense to average earning assets ratio from the prior year's one quarter annualized interest expense to average earning assets ratio.

FORMULA

(uc:UBPRE679[P0]-uc:UBPRE679[-P1Y])

6 QoQ Change

6.1 UBPRPY23

DESCRIPTION

Interest Expense / AEA QoQ Change

NARRATIVE

The change in the one quarter annualized interest expense to average earning assets ratio from the prior quarter's one quarter annualized interest expense to average earning assets ratio.

FORMULA

(uc:UBPRE679[P0]-uc:UBPRE679[-P1Q])

7 Net Interest Margin (1-Qtr-Ann)

7.1 UBPRE680

DESCRIPTION

Net Int Inc-TE to Avg Earn Assets - One Qtr Ann

NARRATIVE

One quarter annualized net interest income (tax equivalent) divided by average earning assets. Total interest income on a tax-equivalent basis, less total interest expense, divided by the average of the respective asset accounts involved in generating interest income. The following rules apply to income, expense, asset and liability balances in One Quarter Annualized Income Analysis: For the second, third and fourth quarters the current income/expense item is subtracted from the prior quarter item then multiplied by 4. For the first quarter, no subtraction is done, but the income/expense item is multiplied by 4. For the second, third and fourth quarters when push-down accounting is indicated for the first time that year, no subtraction is performed. The reported value is multiplied by 4. The appropriate asset or liability, i.e. loans will generally come from Call Report Schedule RC-K averages for the current quarter. In the few instances where banks do not report sufficient detail on Call Report Schedule RC-K, end-of-period balances are used.

FORMULA

PCTOF(uc:UBPRD420[P0],uc:UBPRD333[P0])

8 YoY Change

8.1 UBPRPY24

DESCRIPTION

NIM (TE) YoY Change

NARRATIVE

The change in the one quarter annualized net interest income (tax equivalent) to average earning assets ratio from the prior year's one quarter annualized net interest income (tax equivalent) to average earning assets ratio.

FORMULA

(uc:UBPRE680[P0]-uc:UBPRE680[-P1Y])

9 QoQ Change

9.1 UBPRPY25

DESCRIPTION

NIM (TE) QoQ Change

NARRATIVE

The change in the one quarter annualized net interest income (tax equivalent) to average earning assets ratio from the prior quarter's one quarter annualized net interest income (tax equivalent) to average earning assets ratio.

FORMULA

(uc:UBPRE680[P0]-uc:UBPRE680[-P1Q])

10 Securities (Up to 1 Year)

10.1 UBPRPY54

DESCRIPTION

Short-Term Securities % of Assets (up to 1 year)

NARRATIVE

Securities issued by the U.S. Treasury, U.S. Government agencies, states and political subdivisions in the U.S., other non-mortgage debt securities, and mortgage pass-through securities with a remaining maturity or repricing frequency of one year or less divided by total assets.

FORMULA

PCTOF(uc:UBPRPY26[P0] , uc:UBPR2170[P0])

11 Loans (Up to 1 Year)

11.1 UBPRPY55

DESCRIPTION

Short-Term Loans % of Assets (up to 1 year)

NARRATIVE

All loans and leases with a remaining maturity or repricing frequency of one year or less divided by total assets.

FORMULA

PCTOF(uc:UBPRPY27[P0] , uc:UBPR2170[P0])

12 IBB, FFS, and Reverse Repo

12.1 UBPRPY56

DESCRIPTION

IBB, FFS, and Reverse Repo % of Assets

NARRATIVE

Interest-bearing balances, Federal funds sold, and securities purchased under agreement to resell divided by total assets.

FORMULA

PCTOF(uc:UBPRPY28[P0] , uc:UBPR2170[P0])

13 Short-Term Assets to Total Assets

13.1 UBPRPY57

DESCRIPTION

Short-Term Assets to Total Assets

NARRATIVE

Short-term assets defined as securities and loans with a remaining maturity or repricing frequency of one year or less, interest-bearing balances, Federal funds sold, and securities purchased under agreement to resell divided by total assets.

FORMULA

PCTOF(uc:UBPRPY29[P0] , uc:UBPR2170[P0])

14 Securities (>1-5 Yrs)

14.1 UBPRPY58

DESCRIPTION

Medium-Term Securities % of Assets (1-5 Years)

NARRATIVE

Securities issued by the U.S. Treasury, U.S. Government agencies, states and political subdivisions in the U.S., other non-mortgage debt securities, and mortgage pass-through securities with a remaining maturity or repricing frequency of over one year through five years divided by total assets.

FORMULA

PCTOF(uc:UBPRPY30[P0] , uc:UBPR2170[P0])

15 Loans (>1-5 Yrs)

15.1 UBPRPY59

DESCRIPTION

Medium-Term Loans % of Assets (1-5 Years)

NARRATIVE

All loans and leases with a remaining maturity or repricing frequency of over one year through five years divided by total assets.

FORMULA

PCTOF(uc:UBPRPY31[P0] , uc:UBPR2170[P0])

16 CMO, REMIC, Strip MBS < 3 Yrs

16.1 UBPRPY60

DESCRIPTION

CMOs, REMICs, Stripped MBS < 3 Years % of Assets

NARRATIVE

Other mortgage-backed securities (including CMOs, REMICs, and stripped MBS; excluding mortgage pass-through securities) with an expected average life of three years or less divided by total assets.

FORMULA

PCTOF(uc:UBPRPY32[P0] , uc:UBPR2170[P0])

17 Med-Term Assets to Total Assets

17.1 UBPRPY61

DESCRIPTION

Medium-Term Assets to Total Assets

NARRATIVE

Medium-term assets defined as securities and loans with a remaining maturity or repricing frequency of over one year through five years and other mortgage-backed securities (including CMOs, REMICs, and stripped MBS) with an expected average life of three years or less divided by total assets.

FORMULA

PCTOF(uc:UBPRPY33[P0] , uc:UBPR2170[P0])

18 Securities (> 5 Yrs)

18.1 UBPRPY62

DESCRIPTION

Long-Term Securities % of Assets (> 5 Years)

NARRATIVE

Securities issued by the U.S. Treasury, U.S. Government agencies, states and political subdivisions in the U.S., other non-mortgage debt securities, and mortgage pass-through securities with a remaining maturity or repricing frequency of over five years divided by total assets.

FORMULA

PCTOF(uc:UBPRPY34[P0] , uc:UBPR2170[P0])

19 Loans (> 5 Yrs)

19.1 UBPRPY63

DESCRIPTION

Long-Term Loans % of Assets (> 5 Years)

NARRATIVE

All loans and leases with a remaining maturity or repricing frequency of over five years divided by total assets.

FORMULA

PCTOF(uc:UBPRPY35[P0] , uc:UBPR2170[P0])

20 CMO, REMIC, Strip MBS > 3 Yrs

20.1 UBPRPY64

DESCRIPTION

CMOs, REMICs, Stripped MBS > 3 Years % of Assets

NARRATIVE

Other mortgage-backed securities (including CMOs, REMICs, and stripped MBS) with an expected average life of over three years divided by total assets.

FORMULA

PCTOF(uc:UBPRPY36[P0] , uc:UBPR2170[P0])

21 Long-Term Assets to Total Assets

21.1 UBPRPY65

DESCRIPTION

Long-Term Assets to Total Assets

NARRATIVE

Long-term assets defined as securities and loans with a remaining maturity or repricing frequency of over five years and other mortgage-backed securities (including CMOs, REMICs, and stripped MBS; excluding mortgage pass-through securities) with an expected average life of over three years divided by total assets.

FORMULA

PCTOF(uc:UBPRPY37[P0] , uc:UBPR2170[P0])

22 Non-maturity Deposits

22.1 UBPRPY66

DESCRIPTION

Nonmaturity Deposits % Total Assets

NARRATIVE

All non-maturity deposits including transaction accounts, money market deposit accounts, and savings deposits divided by total assets.

FORMULA

PCTOF(uc:UBPRPY38[P0] , uc:UBPR2170[P0])

23 Time Deposits (Up to 1 Year)

23.1 UBPRPY67

DESCRIPTION

Time Deposits % Total Assets (up to 1 Year)

NARRATIVE

Time deposits with a remaining maturity or next repricing date of one year or less divided by total assets.

FORMULA

PCTOF(uc:UBPRPY39[P0] , uc:UBPR2170[P0])

24 Borrowings (Up to 1 Year)

24.1 UBPRPY68

DESCRIPTION

Borrowings % Total Assets (Up to 1 Year)

NARRATIVE

Federal Home Loan Bank advances and other borrowings with a remaining maturity or next repricing date of one year or less divided by total assets.

FORMULA

PCTOF(uc:UBPRPY40[P0] , uc:UBPR2170[P0])

25 FFP/Repos

25.1 UBPRPY69

DESCRIPTION

FFP/Repos % Total Assets

NARRATIVE

Federal funds purchased and securities sold under agreements to repurchase divided by total assets.

FORMULA

PCTOF(uc:UBPRPY41[P0] , uc:UBPR2170[P0])

26 Sub Notes&Debentures (Up to 1 Yr)

26.1 UBPRPY70

DESCRIPTION

Sub Notes & Debentures % of Assets (up to 1 Year)

NARRATIVE

Subordinated notes and debentures with a remaining maturity of one year or less divided by total assets.

FORMULA

PCTOF(uc:UBPRPY42[P0] , uc:UBPR2170[P0])

27 Short-Term Liabilities to Total Assets

27.1 UBPRPY71

DESCRIPTION

Short-Term Liabilities to Total Assets

NARRATIVE

Short-term liabilities defined as non-maturity deposits; time deposits, Federal Home Loan Bank advances, and other borrowings with a remaining maturity or next repricing date of one year or less; Federal funds purchased and securities sold under agreements to repurchase; and subordinated notes and debentures with a remaining maturity of one year or less divided by total assets.

FORMULA

PCTOF(uc:UBPRPY43[P0] , uc:UBPR2170[P0])

28 Time Deposits (> 1 Yr)

28.1 UBPRPY72

DESCRIPTION

Time Deposits % Total Assets (Over 1 Year)

NARRATIVE

Time deposits with a remaining maturity or next repricing date of over one year divided by total assets.

FORMULA

PCTOF(uc:UBPRPY44[P0] , uc:UBPR2170[P0])

29 Borrowings (>1-5 Yrs)

29.1 UBPRPY73

DESCRIPTION

Borrowings % Total Assets (1 to 5 years)

NARRATIVE

Federal Home Loan Bank advances and other borrowings with a remaining maturity or next repricing date of over one year through five years divided by total assets.

FORMULA

PCTOF(uc:UBPRPY45[P0] , uc:UBPR2170[P0])

30 Sub Notes & Debentures (>1-5 Yrs)

30.1 UBPRPY74

DESCRIPTION

Sub Notes & Debentures % of Assets (1-5 Years)

NARRATIVE

Subordinated notes and debentures with a remaining maturity of over one year through five years divided by total assets.

FORMULA

PCTOF(uc:UBPRPY46[P0] , uc:UBPR2170[P0])

31 Med-Term Liabilities to Total Assets

31.1 UBPRPY75

DESCRIPTION

Medium-Term Liabilities to Total Assets

NARRATIVE

Medium term liabilities defined as time deposits with a remaining maturity or next repricing date of over one year, Federal Home Loan Bank advances, other borrowings, and subordinated notes and debentures with a remaining maturity or next repricing date of over one year through five years divided by total assets.

FORMULA

PCTOF(uc:UBPRPY47[P0] , uc:UBPR2170[P0])

32 Borrowings (> 5 Yrs)

32.1 UBPRPY76

DESCRIPTION

Borrowings % Total Assets (> 5 Years)

NARRATIVE

Federal Home Loan Bank advances and other borrowings with a remaining maturity or next repricing date of over five years divided by total assets.

FORMULA

PCTOF(uc:UBPRPY48[P0] , uc:UBPR2170[P0])

33 Sub Notes & Debentures (> 5 Yrs)

33.1 UBPRPY77

DESCRIPTION

Sub Notes & Debentures % of Assets (> 5 years)

NARRATIVE

Subordinated notes and debentures with a remaining maturity of over five years divided by total assets.

FORMULA

PCTOF(uc:UBPRPY49[P0] , uc:UBPR2170[P0])

34 Long-Term Liabilities to Total Assets

34.1 UBPRPY78

DESCRIPTION

Long-Term Liabilities to Total Assets

NARRATIVE

Long-term liabilities defined as Federal Home Loan Bank advances and other borrowings with a remaining maturity or next repricing date of over five years and subordinated notes and debentures with a remaining maturity over five years divided by total assets.

FORMULA

PCTOF(uc:UBPRPY50[P0] , uc:UBPR2170[P0])

35 Net Short-Term Position (Up to 1 Yr)

35.1 UBPRPY79

DESCRIPTION

Net Short-Term Position % of Assets (< 1 Yr)

NARRATIVE

Short-term assets less short-term liabilities divided by total assets (< 1 Year).

FORMULA

PCTOF(uc:UBPRPY51[P0] , uc:UBPR2170[P0])

36 Net Med-Term Position (>1-5 Yrs)

36.1 UBPRPY80

DESCRIPTION

Net Medium-Term Position % of Assets (1 - 5 yrs)

NARRATIVE

Medium-term assets less medium-term liabilities divided by total assets (1 - 5 yrs).

FORMULA

PCTOF(uc:UBPRPY52[P0] , uc:UBPR2170[P0])

37 Net Long-Term Position (> 5 Yrs)

37.1 UBPRPY81

DESCRIPTION

Net Long-Term Position % of Assets (> 5 yrs)

NARRATIVE

Long-term assets less long-term liabilities divided by total assets (> 5 yrs).

FORMULA

PCTOF(uc:UBPRPY53[P0] , uc:UBPR2170[P0])

38 AFS Sec Unrl App (Dep) to T1 Cap

38.1 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])

39 HTM Sec Unrl App (Dep) to T1 Cap

39.1 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])

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

40.1 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])

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

41.1 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])

42 AFS Unrl App (Dep) to AFS Amt Cost

42.1 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)

43 HTM Unrl App (Dep) to HTM Amt Cost

43.1 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])

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

44.1 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]))

45 AFS FV to Total Assets

45.1 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])

46 HTM Amt Cost to Total Assets

46.1 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])

47 AFS/HTM to Total Assets

47.1 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])

48 US Treas & Govt Agencies

48.1 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])

49 Municipal Securities

49.1 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])

50 Pass-Through MBS

50.1 UBPRPY92

DESCRIPTION

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

NARRATIVE

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

FORMULA

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

51 CMO & REMIC MBS

51.1 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])

52 Commercial MBS

52.1 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])

53 Asset Backed Securities

53.1 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])

54 Structured Financial Products

54.1 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])

55 Other Domestic Debt Sec

55.1 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])

56 Foreign Debt Securities

56.1 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])

57 Unallocated Port Layer FV Hedge

57.1 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])

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

58.1 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])

59 US Treasury & Agencies

59.1 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

60 Municipal Securities

60.1 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

61 Pass-Through MBS

61.1 UBPRPZ02

DESCRIPTION

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

NARRATIVE

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

FORMULA

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

62 CMO & REMIC MBS

62.1 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

63 Commercial MBS

63.1 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

64 Asset Backed Securities

64.1 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

65 Structured Financial Products

65.1 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

66 Other Domestic Debt Sec

66.1 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

67 Foreign Debt Securities

67.1 UBPRPZ08

DESCRIPTION

Foreign Debt Sec URL App (Dep) to Amortized Cost

NARRATIVE

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

FORMULA

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

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

68.1 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]))

69 Int Rate Cont Not Amt % of Assets

69.1 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])

70 Mortgage Servicing (FV) % of Assets

70.1 UBPRE563

DESCRIPTION

Mortgage Servicing (FV), % Assets

NARRATIVE

Fair value of mortgage servicing assets divided by assets.

FORMULA

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

71 Structured Notes % of Assets

71.1 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])

72 Mortgage Loans & Pass Thrus

72.1 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])

73 Loans & Securities Over 15 Years

73.1 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])

74 Loans & Securities 5-15 Years

74.1 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])

75 Other Loans and Securities

75.1 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])

76 Loans & Securities Over 15 Years

76.1 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])

77 Loans & Securities 5-15 Years

77.1 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])

78 Total Loans & Securities Over 15 Years

78.1 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])

79 CMO'S Total

79.1 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])

80 Avg Life Over 3 Years

80.1 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])

81 Loans/Securities Over 3 Year

81.1 UBPRE570

DESCRIPTION

Loans/Securities Over Three Year, % Assets

NARRATIVE

Sum of repricings over three years for mortgage loans and pass-throughs, other loans and securities and CMO's divided by assets.

FORMULA

PCTOF(uc:UBPRD565[P0],uc:UBPR2170[P0])

82 Liabilities Over 3 Year

82.1 UBPRE571

DESCRIPTION

Liabilities Over Three Year, % Assets

NARRATIVE

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

FORMULA

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

83 Net Over 3 Year Position

83.1 UBPRE572

DESCRIPTION

Net Over Three Year Position, % Assets

NARRATIVE

Loans/Securities over three years less liabilities over three years divided by assets.

FORMULA

PCTOF(uc:UBPRD575[P0],uc:UBPR2170[P0])

84 Loans/Securities Over 1 Year

84.1 UBPRE573

DESCRIPTION

Loans/Securities Over One Year, % Assets

NARRATIVE

Sum of repricings over one year for mortgage loans and pass throughs, other loans and securities and all CMO's.

FORMULA

PCTOF(uc:UBPRD564[P0],uc:UBPR2170[P0])

85 Liabilities Over 1 Year

85.1 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])

86 Net Over 1 Year Position

86.1 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])

87 Non-Maturity Deposits

87.1 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])

88 Non-Maturity Deps % Long Assets

88.1 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])

89 Net Over 3 Year Position

89.1 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])

90 Structured Notes

90.1 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])

91 Mortgage Servicing (FV)

91.1 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])

92 Total

92.1 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

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))

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))

UBPR1752

DESCRIPTION

Historical Cost of All Other Available-for-Sale Equity Securities

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD1752[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON1752[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))

UBPR2800

DESCRIPTION

Federal Funds Purchased and Securities Sold Under Agreements to Repurchase

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD2800[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON2800[P0], NULL))

UBPR3200

DESCRIPTION

Subordinated Notes and Debentures

NARRATIVE

Subordinated notes and debentures from Call Report Schedule RC.

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD3200[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON3200[P0], NULL))

UBPR3360

DESCRIPTION

Quarterly Average of Total Loans

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD3360[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON3360[P0], NULL))

UBPR3365

DESCRIPTION

Quarterly Average of Federal Funds Sold and Securities Purchased Under Agreements to Resell

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD3365[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON3365[P0], NULL))

UBPR3381

DESCRIPTION

Quarterly Average of Interest-Bearing Balances due from Depository Institutions

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD3381[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON3381[P0], NULL))

UBPR3401

DESCRIPTION

Quarterly Average of Assets Held in Trading Accounts

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD3401[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON3401[P0], NULL))

UBPR3484

DESCRIPTION

Lease Financing Receivables (Net of Unearned Iincome) - Quarterly Average

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD3484[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON3484[P0], NULL))

UBPR3545

DESCRIPTION

Trading Account Assets

NARRATIVE

Total assets held in trading accounts.

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD3545[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON3545[P0], NULL))

UBPR4010

DESCRIPTION

Interest and Fees on Loans

NARRATIVE

Year-to-date interest and fee income on loans.

FORMULA

cc:RIAD4010[P0]

UBPR4074

DESCRIPTION

Net Interest Income (TE)

NARRATIVE

Total interest income on a tax equivalent basis less total interest expense.

FORMULA

uc:UBPR4107[P0] - cc:RIAD4073[P0]

UBPR4107

DESCRIPTION

Total Interest Income (TE)

NARRATIVE

Sum of income on loans and leases on a tax equivalent basis + investment income on a tax equivalent basis + interest on interest bearing bank balances + interest on federal funds sold and security resales + interest on trading account assets.

FORMULA

uc:UBPR4010[P0] + cc:RIAD4065[P0] + cc:RIAD4115[P0] + uc:UBPRD398[P0] + ExistingOf(cc:RIAD4069[P0], '0') + cc:RIAD4020[P0] + cc:RIAD4518[P0] + uc:UBPRD405[P0]

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))

UBPR9106

DESCRIPTION

If the Reporting Bank has Restated its Balance Sheet as a Result of Applying Push Down Accounting this Calendar Year, Report the Date of the Bank's Acquisition

FORMULA

IF(uc:UBPR9999[P0] > '2001-03-01' ,ExistingOf(cc:RIAD9106[P0], 0), 0)

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))

UBPRA519

DESCRIPTION

Interest-Only Strips Receivable (Not in the Form of a Security) on Mortgage Loans

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFDA519[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONA519[P0], NULL))

UBPRA520

DESCRIPTION

Interest-Only Strips Receivable (Not in the Form of a Security) on Other Financial Assets

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFDA520[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONA520[P0], NULL))

UBPRA549

DESCRIPTION

Securities Issued by the U.S. Treasury, U.S. Government Agencies, and States and Political Subdivisions in the U.S.; Other Non-Mortgage Debt Securities; and Mortgage Pass-Through Securities Other Than Those Backed by Closed-End First Lien 1-4 Family Residential Mortgages with a Remaining Maturity or Next Repricing Date of Three Months or Less

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFDA549[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONA549[P0], NULL))

UBPRA550

DESCRIPTION

Securities Issued by the U.S. Treasury, U.S. Government Agencies, and States and Political Subdivisions in the U.S.; Other Non-Mortgage Debt Securities; and Mortgage Pass-Through Securities Other Than Those Backed by Closed-End First Lien 1-4 Family Residential Mortgages with a Remaining Maturity or Next Repricing Date of 3-12 Months

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFDA550[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONA550[P0], NULL))

UBPRA551

DESCRIPTION

Securities Issued by the U.S. Treasury, U.S. Government Agencies, and States and Political Subdivisions in the U.S.; Other Non-Mortgage Debt Securities; and Mortgage Pass-Through Securities Other Than Those Backed by Closed-End First Lien 1-4 Family Residential Mortgages with a Remaining Maturity or Next Repricing Date of Over One Year through Three Years.

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFDA551[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONA551[P0], NULL))

UBPRA552

DESCRIPTION

Securities Issued by the U.S. Treasury, U.S. Government Agencies, and States and Political Subdivisions in the U.S.; Other Non-Mortgage Debt Securities; and Mortgage Pass-Through Securities Other Than Those Backed by Closed-End First Lien 1-4 Family Residential Mortgages with a Remaining Maturity or Next Repricing Date of Three Years through Five Years

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFDA552[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONA552[P0], NULL))

UBPRA553

DESCRIPTION

Securities Issued by the U.S. Treasury, U.S. Government Agencies, and States and Political Subdivisions in the U.S.; Other Non-Mortgage Debt Securities; and Mortgage Pass-Through Securities Other Than Those Backed by Closed-End First Lien 1-4 Family Residential Mortgages with a Remaining Maturity or Next Repricing Date of 5-15 Years

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFDA553[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONA553[P0], NULL))

UBPRA554

DESCRIPTION

Securities Issued by the U.S. Treasury, U.S. Government Agencies, and States and Political Subdivisions in the U.S.; Other Non-Mortgage Debt Securities; and Mortgage Pass-Through Securities Other Than Those Backed by Closed-End First Lien 1-4 Family Residential Mortgages with a Remaining Maturity or Next Repricing Date of Over 15 Years

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFDA554[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONA554[P0], NULL))

UBPRA555

DESCRIPTION

Mortgage Pass-Through Securities Backed by Closed-End First Lien 1-4 Family Residential Mortgages with a Remaining Maturity or Next Repricing Date of Three Months or Less

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFDA555[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONA555[P0], NULL))

UBPRA556

DESCRIPTION

Mortgage Pass-Through Securities Backed by Closed-End First Lien 1-4 Family Residential Mortgages with a Remaining Maturity or Next Repricing Date of Over 3-12 Months

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFDA556[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONA556[P0], NULL))

UBPRA557

DESCRIPTION

Mortgage Pass-Through Securities Backed by Closed-End First Lien 1-4 Family Residential Mortgages with a Remaining Maturity or Next Repricing Date of Over 1-3 Years

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFDA557[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONA557[P0], NULL))

UBPRA558

DESCRIPTION

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

FORMULA

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

UBPRA559

DESCRIPTION

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

FORMULA

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

UBPRA560

DESCRIPTION

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

FORMULA

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

UBPRA561

DESCRIPTION

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

FORMULA

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

UBPRA562

DESCRIPTION

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

FORMULA

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

UBPRA564

DESCRIPTION

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

FORMULA

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

UBPRA565

DESCRIPTION

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

FORMULA

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

UBPRA566

DESCRIPTION

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

FORMULA

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

UBPRA567

DESCRIPTION

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

FORMULA

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

UBPRA568

DESCRIPTION

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

FORMULA

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

UBPRA569

DESCRIPTION

Closed-End Loans Secured by First Liens on 1-4 Family Residential Properties (in Domestic Offices) with a Remaining Maturity or Repricing Frequency of Over15 Years

FORMULA

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

UBPRA570

DESCRIPTION

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

FORMULA

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

UBPRA571

DESCRIPTION

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

FORMULA

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

UBPRA572

DESCRIPTION

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

FORMULA

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

UBPRA573

DESCRIPTION

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

FORMULA

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

UBPRA574

DESCRIPTION

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

FORMULA

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

UBPRA575

DESCRIPTION

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

FORMULA

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

UBPRA581

DESCRIPTION

Time Deposits of Less than $100,000 with a Remaining Maturity or Next Repricing Date of Over One Year through Three Years

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCONA581[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONA581[P0], NULL))

UBPRA582

DESCRIPTION

Time Deposits of Less than $100,000 with a Remaining Maturity or Next Repricing Date of Over Three Years

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCONA582[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONA582[P0], NULL))

UBPRA586

DESCRIPTION

Time Deposits of $100,000 or More with a Remaining Maturity or Next Repricing Date of Over One Year through Three Years

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCONA586[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONA586[P0], NULL))

UBPRA587

DESCRIPTION

Time Deposits of $100,000 or More with a Remaining Maturity or Next Repricing Date of Over Three Years

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCONA587[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONA587[P0], NULL))

UBPRA590

DESCRIPTION

Estimated Fair Value of Mortgage Servicing Assets

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFDA590[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONA590[P0], NULL))

UBPRB558

DESCRIPTION

U.S. Treasury Securities and U.S. Government Agency Obligations (Excluding Mortgage-Backed Securities)

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFDB558[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONB558[P0], NULL))

UBPRB559

DESCRIPTION

Mortgage-Backed Securities

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFDB559[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONB559[P0], NULL))

UBPRB560

DESCRIPTION

All Other Securities

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFDB560[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONB560[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))

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))

UBPRB993

DESCRIPTION

Federal Funds Purchased

NARRATIVE

Total federal funds purchased in domestic offices.

FORMULA

IF(uc:UBPRC752[P0] = 31 AND uc:UBPR9999[P0] > = '2002-03-31',cc:RCONB993[P0],IF(uc:UBPRC752[P0] = 41 AND uc:UBPR9999[P0] > = '2002-03-31',cc:RCONB993[P0], NULL))

UBPRB995

DESCRIPTION

Securities Sold Under Agreements to Repurchase

FORMULA

IF(uc:UBPRC752[P0] = 31 AND uc:UBPR9999[P0] > = '2002-03-31',cc:RCFDB995[P0],IF(uc:UBPRC752[P0] = 41 AND uc:UBPR9999[P0] > = '2002-03-31',cc:RCONB995[P0], NULL))

UBPRC026

DESCRIPTION

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

FORMULA

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

UBPRC027

DESCRIPTION

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

FORMULA

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

UBPRC752

DESCRIPTION

REPORTING FORM NUMBER

FORMULA

UBPRD104

DESCRIPTION

Total Non-Maturity Deposits

FORMULA

cc:RCON2210[P0] + uc:UBPRE125[P0] + cc:RCON6810[P0] + cc:RCON0352[P0]

UBPRD142

DESCRIPTION

Institution Average Loans Amount

FORMULA

IF(uc:UBPR9999[P0] > '2001-01-01' AND uc:UBPRC752[P0] = 41,uc:UBPR3360[P0],IF(uc:UBPR9999[P0] > '2001-01-01' AND uc:UBPRC752[P0] = 31,cc:RCON3360[P0] + Existingof(cc:RCFN3360[P0],0),NULL))

UBPRD226

DESCRIPTION

5-15 Year Closed-End Loans Secured by First Liens on 1-4 Family Residential Properties

FORMULA

uc:UBPRA559[P0] + uc:UBPRA568[P0]

UBPRD227

DESCRIPTION

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

FORMULA

uc:UBPRA560[P0] + uc:UBPRA569[P0]

UBPRD228

DESCRIPTION

Total First Lien and Pass Thru Backed 1-4 Family

FORMULA

uc:UBPRA555[P0] + uc:UBPRA556[P0] + uc:UBPRA557[P0] + uc:UBPRA558[P0] + uc:UBPRA559[P0] + uc:UBPRA560[P0] + uc:UBPRA564[P0] + uc:UBPRA565[P0] + uc:UBPRA566[P0] + uc:UBPRA567[P0] + uc:UBPRA568[P0] + uc:UBPRA569[P0]

UBPRD264

DESCRIPTION

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

FORMULA

uc:UBPRA553[P0] + uc:UBPRA574[P0]

UBPRD265

DESCRIPTION

Over 15 Year Other Loan and Leases and Securities Other than Closed-End Loans Secured by First Liens on 1-4 Family

FORMULA

uc:UBPRA554[P0] + uc:UBPRA575[P0]

UBPRD266

DESCRIPTION

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

FORMULA

uc:UBPRA549[P0] + uc:UBPRA550[P0] + uc:UBPRA551[P0] + uc:UBPRA552[P0] + uc:UBPRA553[P0] + uc:UBPRA554[P0] + uc:UBPRA570[P0] + uc:UBPRA571[P0] + uc:UBPRA572[P0] + uc:UBPRA573[P0] + uc:UBPRA574[P0] + uc:UBPRA575[P0]

UBPRD267

DESCRIPTION

Over 15 Year Loan and Leases and Securities

FORMULA

uc:UBPRA554[P0] + uc:UBPRA575[P0] + uc:UBPRA560[P0] + uc:UBPRA569[P0]

UBPRD333

DESCRIPTION

Average Earning Assets Total

FORMULA

uc:UBPR3381[P0] + uc:UBPRD429[P0] + uc:UBPR3365[P0] + uc:UBPRD142[P0] + existingof(uc:UBPRD514[P0],0) + uc:UBPR3484[P0] + uc:UBPRD504[P0]

UBPRD371

DESCRIPTION

Interest Expense Incurred to Carry Tax Exempt Securities, Loans and Leases

FORMULA

Existingof(cc:RIAD4513[P0],0) * ANN

UBPRD398

DESCRIPTION

Total Interest and Dividend Income on Securities

FORMULA

cc:RIADB488[P0] + cc:RIADB489[P0] + cc:RIAD4060[P0]

UBPRD402

DESCRIPTION

Absolute Value of Total Taxes Annualized For Tax Equivalency Calculation

FORMULA

uc:UBPRD403[P0] * ANN

UBPRD403

DESCRIPTION

Absolute Value of Total Applicable Income Taxes

FORMULA

IF(uc:UBPRD519[P0] = 0,uc:UBPRD519[P0],IF(uc:UBPRD519[P0] > 0,uc:UBPRD519[P0],IF(uc:UBPRD519[P0] < 0,(uc:UBPRD519[P0] * -1), NULL)))

UBPRD404

DESCRIPTION

Available Benefit for Tax Equivalent Adjustment

FORMULA

PCT(uc:UBPRD463[P0],(1 - uc:UBPRD463[P0]))

UBPRD405

DESCRIPTION

Tax Benefit De-Annualized

FORMULA

IF(uc:UBPRD406[P0] > 0,PCT(uc:UBPRD406[P0],ANN),IF(uc:UBPRD406[P0] < 0,0,IF(uc:UBPRD406[P0] = 0,0, NULL)))

UBPRD406

DESCRIPTION

Total Tax Benefit

FORMULA

IF(uc:UBPRD423[P0] = 0,0,IF(uc:UBPRD412[P0] = 0,((uc:UBPRD423[P0] - uc:UBPRD371[P0]) * uc:UBPRD404[P0]),IF(uc:UBPRD412[P0] > 0,((uc:UBPRD423[P0] - uc:UBPRD371[P0]) * uc:UBPRD404[P0]),IF(uc:UBPRD412[P0] < 0 AND uc:UBPRD519[P0] = 0 AND uc:UBPRD409[P0] > 0,((uc:UBPRD409[P0] - uc:UBPRD371[P0]) * uc:UBPRD404[P0]),IF(uc:UBPRD412[P0] < 0 AND uc:UBPRD519[P0] > 0 AND uc:UBPRD409[P0] > 0,((uc:UBPRD409[P0] - uc:UBPRD371[P0]) * uc:UBPRD404[P0]),IF(uc:UBPRD412[P0] < 0 AND uc:UBPRD519[P0] < 0 AND (uc:UBPRD407[P0] > 0 AND uc:UBPRD407[P0] > uc:UBPRD423[P0]),((uc:UBPRD423[P0] - uc:UBPRD371[P0]) * uc:UBPRD404[P0]),IF(uc:UBPRD412[P0] < 0 AND uc:UBPRD519[P0] < 0 AND uc:UBPRD407[P0] = uc:UBPRD423[P0],((uc:UBPRD407[P0] - uc:UBPRD371[P0]) * uc:UBPRD404[P0]),IF(uc:UBPRD412[P0] < 0 AND uc:UBPRD519[P0] < 0 AND uc:UBPRD407[P0] < uc:UBPRD423[P0],((uc:UBPRD407[P0] - uc:UBPRD371[P0]) * uc:UBPRD404[P0]),IF(uc:UBPRD412[P0] < 0,0, NULL)))))))))

UBPRD407

DESCRIPTION

Income Plus Tax Credits Available for Tax Equivalent Adjustment. Used Where Tax Exempt Income Exceeds Taxable Income

FORMULA

uc:UBPRD409[P0] + uc:UBPRD408[P0]

UBPRD408

DESCRIPTION

Absolute Value of Total Taxes Annualized for Tax Equivalency Calculations and Grossed Up By Marginal Tax Rate. Gross Up Factor is Reciprocal

FORMULA

uc:UBPRD402[P0] * IF(uc:UBPR9999 > '2018-01-01', 4.762, 2.941)

UBPRD409

DESCRIPTION

Gross Taxable Income Annualized for Tax Equivalent Calculation

FORMULA

uc:UBPRD410[P0] * ANN

UBPRD410

DESCRIPTION

Gross Taxable Income

FORMULA

cc:RIAD4301[P0] + existingof(cc:RIAD4513[P0],0)

UBPRD412

DESCRIPTION

Net Taxable Income (Year-to-Reporting-Date) Used For Tax Equivalent Calculation Annualized

FORMULA

uc:UBPRD413[P0] * ANN

UBPRD413

DESCRIPTION

Net Taxable Income (Year-to-Date) Used For Tax Equivalent Calculations

FORMULA

uc:UBPRD410[P0] - cc:RIAD4507[P0] - cc:RIAD4313[P0]

UBPRD415

DESCRIPTION

Interest Expense - One Quarter Annualized

FORMULA

IF(uc:UBPRD485[P0] = 1,(cc:RIAD4073[P0] - cc:RIAD4073[-P1Q]) * 4,IF(uc:UBPRD485[P0] = 0,cc:RIAD4073[P0] * 4, NULL))

UBPRD418

DESCRIPTION

One Quarter Interest Income (TE)

FORMULA

IF(uc:UBPRD485[P0] = 1,(uc:UBPR4107[P0] - uc:UBPR4107[-P1Q]) * 4,IF(uc:UBPRD485[P0] = 0,uc:UBPR4107[P0] * 4, NULL))

UBPRD420

DESCRIPTION

One Quarter Net Interest Income (TE)

FORMULA

IF(uc:UBPRD485[P0] = 1,(uc:UBPR4074[P0] - uc:UBPR4074[-P1Q]) * 4,IF(uc:UBPRD485[P0] = 0,uc:UBPR4074[P0] * 4, NULL))

UBPRD423

DESCRIPTION

Tax Exempt Securities and Loan and Lease Income Annualized For Tax Equivalent Calculation

FORMULA

(cc:RIAD4507[P0] + cc:RIAD4313[P0]) * ANN

UBPRD429

DESCRIPTION

Total Investment Securities Calendar Quarter Average

FORMULA

uc:UBPRB558[P0] + uc:UBPRB559[P0] + uc:UBPRB560[P0]

UBPRD463

DESCRIPTION

Institution Marginal Tax Rate

FORMULA

IF(uc:UBPR9999[P0] > '2018-01-01' AND uc:UBPRD410[P0] > 0, .21, IF((uc:UBPRD410[P0] * ANN) > 0 AND (uc:UBPRD410[P0] * ANN) < = 50,.15,IF((uc:UBPRD410[P0] * ANN) > 50 AND (uc:UBPRD410[P0] * ANN) < = 75,.25,IF((uc:UBPRD410[P0] * ANN) > 75 AND (uc:UBPRD410[P0] * ANN) < = 10000,.34,IF((uc:UBPRD410[P0] * ANN) > 10000,.35, 0)))))

UBPRD485

DESCRIPTION

One Quarter Calculation Flag

FORMULA

IF(MonthOf(Context.Period.EndDate) < 4,0, IF(MonthOf(Context.Period.EndDate) > 4 AND (uc:UBPR9106[P0] < 1 OR IsNil(uc:UBPR9106[P0])) AND ExistingOf(uc:UBPR2170[-P1Q],0) > 0,1, IF(MonthOf(Context.Period.EndDate) > 4 AND (ExistingOf(uc:UBPR2170[-P1Q],1) < 1 OR IsNil(uc:UBPR2170[-P1Q])),0, IF(MonthOf(Context.Period.EndDate) > 4 AND uc:UBPR9106[P0] > 0 AND ExistingOf(uc:UBPR9106[-P1Q],0) > 0 AND ExistingOf(uc:UBPR2170[-P1Q],0) > 0,1, IF(MonthOf(Context.Period.EndDate) > 4 AND uc:UBPR9106[P0] > 0 AND (ExistingOf(uc:UBPR9106[-P1Q],1) < 1 OR IsNil(uc:UBPR9106[-P1Q])) AND ExistingOf(uc:UBPR2170[-P1Q],0) > 0,0, NULL)))))

UBPRD503

DESCRIPTION

Institution Interest Only and Equity Strips Amount

FORMULA

existingof(uc:UBPRA519[P0],cc:RCFDHT80[P0],cc:RCONHT80[P0]) + existingof(uc:UBPRA520[P0],0) + uc:UBPR1752[P0]

UBPRD504

DESCRIPTION

Institution Two Period Average of Interest Only and Equity Security Strips Amount

FORMULA

IF(uc:UBPR9999[P0] > '2001-04-01',(uc:UBPRD503[P0] + uc:UBPRD503[-P1Q]) / 2,IF(uc:UBPR9999[P0] > '2001-01-01' AND uc:UBPR9999[P0] < '2001-04-01',uc:UBPRD503[P0], NULL))

UBPRD514

DESCRIPTION

Institution Trading Account Assets Calendar Quarter Average Amount

FORMULA

existingof(uc:UBPR3401[P0],uc:UBPR3545[P0])

UBPRD519

DESCRIPTION

Institution Total Applicable Income Taxes

FORMULA

cc:RIAD4302[P0]

UBPRD535

DESCRIPTION

Deposits, Other Liabilities Repriced Over One Year

FORMULA

IF(uc:UBPR9999[P0] > '2017-01-01',uc:UBPRF056[P0] + uc:UBPRF061[P0] + cc:RCONHK09[P0] + cc:RCONHK14[P0] + uc:UBPRD536[P0],IF(uc:UBPR9999[P0] > '2006-07-01' AND uc:UBPR9999[P0] < '2017-01-01',uc:UBPRF056[P0] + uc:UBPRF061[P0] + uc:UBPRA581[P0] + uc:UBPRA586[P0] + uc:UBPRD536[P0], IF(uc:UBPR9999[P0] > '2001-01-01' AND uc:UBPR9999[P0] < '2006-07-01',uc:UBPRB565[P0] + uc:UBPRB567[P0] + uc:UBPRA581[P0] + uc:UBPRA586[P0] + uc:UBPRD536[P0],NULL)))

UBPRD536

DESCRIPTION

Deposits, Other Liabilities Repriced Over Three Years

FORMULA

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

UBPRD537

DESCRIPTION

Net Position of Non-Maturity Deposits and Long Assets

FORMULA

uc:UBPRD565[P0] - uc:UBPRD104[P0]

UBPRD541

DESCRIPTION

Total Other Interest Rate Risks

FORMULA

uc:UBPR8782[P0] + uc:UBPRA590[P0]

UBPRD544

DESCRIPTION

Institution Investment Securities Appreciation

FORMULA

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

UBPRD564

DESCRIPTION

Loans, Securities, CMO's Repriced Over One Year

FORMULA

uc:UBPRA551[P0] + uc:UBPRA557[P0] + uc:UBPRA561[P0] + uc:UBPRA566[P0] + uc:UBPRA572[P0] + uc:UBPRD565[P0]

UBPRD565

DESCRIPTION

Loans, Securities, CMO's Repriced Over Three Years

FORMULA

uc:UBPRA552[P0] + uc:UBPRA553[P0] + uc:UBPRA554[P0] + uc:UBPRA558[P0] + uc:UBPRA559[P0] + uc:UBPRA560[P0] + uc:UBPRA562[P0] + uc:UBPRA567[P0] + uc:UBPRA568[P0] + uc:UBPRA569[P0] + uc:UBPRA573[P0] + uc:UBPRA574[P0] + uc:UBPRA575[P0]

UBPRD570

DESCRIPTION

Total Other Mortgage Backed Securities

FORMULA

uc:UBPRA561[P0] + uc:UBPRA562[P0]

UBPRD574

DESCRIPTION

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

FORMULA

uc:UBPRD564[P0] - uc:UBPRD535[P0]

UBPRD575

DESCRIPTION

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

FORMULA

uc:UBPRD565[P0] - uc:UBPRD536[P0]

UBPRD581

DESCRIPTION

INSTITUTION TOTAL DEBT SECURITIES MATURING WITHIN ONE-YEAR OR LESS

FORMULA

uc:UBPRA549[P0] + uc:UBPRA550[P0] + uc:UBPRA555[P0] + uc:UBPRA556[P0]

UBPRE125

DESCRIPTION

All NOW & ATS Accounts

NARRATIVE

Total transaction accounts minus total demand deposits. This consists of all NOW accounts (including Super NOWs), plus other transaction accounts such as ATS accounts and certain accounts (other than MMDAs) that permit third party payments from Call Report Schedule RC-E.

FORMULA

cc:RCON2215[P0] - cc:RCON2210[P0]

UBPRE279

DESCRIPTION

Interest Rate Contracts

NARRATIVE

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

FORMULA

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

UBPRE644

DESCRIPTION

Net Tier One Capital

NARRATIVE

Tier one capital from Call Report Schedule RC-R.

FORMULA

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

UBPRE678

DESCRIPTION

Int Inc (TE) to Avg Earn Assets - One Qtr Ann

NARRATIVE

One quarter annualized interest income (tax equivalent) divided by average earning assets. Total interest income on a tax-equivalent basis divided by the average of the respective asset accounts involved in generating that income. The following rules apply to income, expense, asset and liability balances in One Quarter Annualized Income Analysis: For the second, third and fourth quarters the current income/expense item is subtracted from the prior quarter item then multiplied by 4. For the first quarter, no subtraction is done, but the income/expense item is multiplied by 4. For the second, third and fourth quarters when push-down accounting is indicated for the first time that year, no subtraction is performed. The reported value is multiplied by 4. The appropriate asset or liability, i.e. loans will generally come from Call Report Schedule RC-K averages for the current quarter. In the few instances where banks do not report sufficient detail on Call Report Schedule RC-K, end-of-period balances are used.

FORMULA

PCTOF(uc:UBPRD418[P0],uc:UBPRD333[P0])

UBPRE679

DESCRIPTION

Int Expense to Avg Earn Assets - One Qtr Ann

NARRATIVE

One quarter annualized interest expense to average earning assets. Total interest expense divided by the average of the respective asset accounts involved in generating interest income. The following rules apply to income, expense, asset and liability balances in One Quarter Annualized Income Analysis: For the second, third and fourth quarters the current income/expense item is subtracted from the prior quarter item then multiplied by 4. For the first quarter, no subtraction is done, but the income/expense item is multiplied by 4. For the second, third and fourth quarters when push-down accounting is indicated for the first time that year, no subtraction is performed. The reported value is multiplied by 4. The appropriate asset or liability, i.e. loans will generally come from Call Report Schedule RC-K averages for the current quarter. In the few instances where banks do not report sufficient detail on Call Report Schedule RC-K, end-of-period balances are used.

FORMULA

PCTOF(uc:UBPRD415[P0],uc:UBPRD333[P0])

UBPRE680

DESCRIPTION

Net Int Inc-TE to Avg Earn Assets - One Qtr Ann

NARRATIVE

One quarter annualized net interest income (tax equivalent) divided by average earning assets. Total interest income on a tax-equivalent basis, less total interest expense, divided by the average of the respective asset accounts involved in generating interest income. The following rules apply to income, expense, asset and liability balances in One Quarter Annualized Income Analysis: For the second, third and fourth quarters the current income/expense item is subtracted from the prior quarter item then multiplied by 4. For the first quarter, no subtraction is done, but the income/expense item is multiplied by 4. For the second, third and fourth quarters when push-down accounting is indicated for the first time that year, no subtraction is performed. The reported value is multiplied by 4. The appropriate asset or liability, i.e. loans will generally come from Call Report Schedule RC-K averages for the current quarter. In the few instances where banks do not report sufficient detail on Call Report Schedule RC-K, end-of-period balances are used.

FORMULA

PCTOF(uc:UBPRD420[P0],uc:UBPRD333[P0])

UBPRF055

DESCRIPTION

FHLB Advances: Advances with a Remaining Maturity or Next Repricing Date of One Year or Less

FORMULA

IF(uc:UBPR9999[P0] > '2006-07-01',IF(uc:UBPRC752[P0] = 31,cc:RCFDF055[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONF055[P0], NULL)), NULL)

UBPRF056

DESCRIPTION

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

FORMULA

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

UBPRF057

DESCRIPTION

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

FORMULA

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

UBPRF058

DESCRIPTION

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

FORMULA

IF(uc:UBPR9999[P0] > '2006-07-01',IF(uc:UBPRC752[P0] = 31,cc:RCFDF058[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONF058[P0], NULL)), NULL)

UBPRF060

DESCRIPTION

Other Borrowed Money: Other Borrowings with a Remaining Maturity or Next Repricing Date of One Year or Less

FORMULA

IF(uc:UBPR9999[P0] > '2006-07-01',IF(uc:UBPRC752[P0] = 31,cc:RCFDF060[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONF060[P0], NULL)), NULL)

UBPRF061

DESCRIPTION

Other Borrowed Money: Other Borrowings with a Remaining Maturity or Next Repricing Date of Over One Year Through Three Years

FORMULA

IF(uc:UBPR9999[P0] > '2006-07-01',IF(uc:UBPRC752[P0] = 31,cc:RCFDF061[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONF061[P0], NULL)), NULL)

UBPRF062

DESCRIPTION

Other Borrowed Money: Other Borrowings with a Remaining Maturity or Next Repricing Date of Over Three Through Five Years.

FORMULA

IF(uc:UBPR9999[P0] > '2006-07-01',IF(uc:UBPRC752[P0] = 31,cc:RCFDF062[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONF062[P0], NULL)), NULL)

UBPRF063

DESCRIPTION

Other Borrowed Money: Other Borrowings with a Remaining Maturity or Next Repricing Date of Over Five Years

FORMULA

IF(uc:UBPR9999[P0] > '2006-07-01',IF(uc:UBPRC752[P0] = 31,cc:RCFDF063[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONF063[P0], NULL)), NULL)

UBPRF858

DESCRIPTION

Federal Funds Purchased & Resales

NARRATIVE

Federal Funds purchased and securities sold under agreements to repurchase.

FORMULA

IF(uc:UBPR9999[P0] > '2002-01-01',uc:UBPRB993[P0] + uc:UBPRB995[P0],IF(uc:UBPR9999[P0] < '2002-01-01' AND uc:UBPR9999[P0] > '1997-01-01',uc:UBPR2800[P0],NULL))

UBPRPY26

DESCRIPTION

Short-Term Securities (up to 1 year)

NARRATIVE

Short-Term Securities (up to 1 year)

FORMULA

uc:UBPRD581[P0]

UBPRPY27

DESCRIPTION

Short-Term Loans (up to 1 year)

NARRATIVE

Short-Term Loans (up to 1 year)

FORMULA

uc:UBPRA564[P0] + uc:UBPRA565[P0] + uc:UBPRA570[P0] + uc:UBPRA571[P0]

UBPRPY28

DESCRIPTION

IBB, FFS, and Reverse Repo

NARRATIVE

IBB, FFS, and Reverse Repo

FORMULA

uc:UBPR0071[P0] + uc:UBPRB987[P0] + uc:UBPRB989[P0]

UBPRPY29

DESCRIPTION

Short-Term Assets

NARRATIVE

Short-Term Assets

FORMULA

uc:UBPRPY26[P0] + uc:UBPRPY27[P0] + uc:UBPRPY28[P0]

UBPRPY30

DESCRIPTION

Medium-Term Securities (1-5 Years)

NARRATIVE

Medium-Term Securities (1-5 Years)

FORMULA

uc:UBPRA551[P0] + uc:UBPRA552[P0] + uc:UBPRA557[P0] + uc:UBPRA558[P0]

UBPRPY31

DESCRIPTION

Medium-Term Loans (1-5 Years)

NARRATIVE

Medium-Term Loans (1-5 Years)

FORMULA

uc:UBPRA566[P0] + uc:UBPRA567[P0] + uc:UBPRA572[P0] + uc:UBPRA573[P0]

UBPRPY32

DESCRIPTION

CMOs, REMICs, Stripped MBS < 3 Years

NARRATIVE

CMOs, REMICs, Stripped MBS < 3 Years

FORMULA

uc:UBPRA561[P0]

UBPRPY33

DESCRIPTION

Medium-Term Assets

NARRATIVE

Medium-Term Assets

FORMULA

uc:UBPRPY30[P0] + uc:UBPRPY31[P0] + uc:UBPRPY32[P0]

UBPRPY34

DESCRIPTION

Long-Term Securities (> 5 Years)

NARRATIVE

Long-Term Securities (> 5 Years)

FORMULA

uc:UBPRA553[P0] + uc:UBPRA554[P0] + uc:UBPRA559[P0] + uc:UBPRA560[P0]

UBPRPY35

DESCRIPTION

Long-Term Loans (> 5 Years)

NARRATIVE

Long-Term Loans (> 5 Years)

FORMULA

uc:UBPRA568[P0] + uc:UBPRA569[P0] + uc:UBPRA574[P0] + uc:UBPRA575[P0]

UBPRPY36

DESCRIPTION

CMOs, REMICs, Stripped MBS > 3 Years

NARRATIVE

CMOs, REMICs, Stripped MBS > 3 Years

FORMULA

uc:UBPRA562[P0]

UBPRPY37

DESCRIPTION

Long-Term Assets

NARRATIVE

Long-Term Assets

FORMULA

uc:UBPRPY34[P0] + uc:UBPRPY35[P0] + uc:UBPRPY36[P0]

UBPRPY38

DESCRIPTION

Nonmaturity Deposits

NARRATIVE

Nonmaturity Deposits

FORMULA

uc:UBPRD104[P0]

UBPRPY39

DESCRIPTION

Time Deposits (up to 1 Year)

NARRATIVE

Time Deposits (up to 1 Year)

FORMULA

existingof(cc:RCONHK07[P0], cc:RCONA579[P0]) + existingof(cc:RCONHK08[P0], cc:RCONA580[P0]) + existingof(cc:RCONHK12[P0], cc:RCONA584[P0]) + existingof(cc:RCONHK13[P0], cc:RCONA585[P0])

UBPRPY40

DESCRIPTION

Borrowings (Up to 1 Year)

NARRATIVE

Borrowings (Up to 1 Year)

FORMULA

uc:UBPRF055[P0] + uc:UBPRF060[P0]

UBPRPY41

DESCRIPTION

FFP/Repos

NARRATIVE

FFP/Repos

FORMULA

uc:UBPRF858[P0]

UBPRPY42

DESCRIPTION

Sub Notes & Debentures (up to 1 Year)

NARRATIVE

Sub Notes & Debentures (up to 1 Year)

FORMULA

if(uc:UBPR3200[P0] = 0, 0, existingof(cc:RCFDG469[P0], cc:RCONG469[P0]))

UBPRPY43

DESCRIPTION

Short-Term Liabilities

NARRATIVE

Short-Term Liabilities

FORMULA

uc:UBPRPY38[P0] + uc:UBPRPY39[P0] + uc:UBPRPY40[P0] + uc:UBPRPY41[P0] + uc:UBPRPY42[P0]

UBPRPY44

DESCRIPTION

Time Deposits (Over 1 Year)]

NARRATIVE

Time Deposits (Over 1 Year)

FORMULA

existingof(cc:RCONHK09[P0], cc:RCONA581[P0]) + existingof(cc:RCONHK10[P0], cc:RCONA582[P0]) + existingof(cc:RCONHK14[P0], cc:RCONA586[P0]) + existingof(cc:RCONHK15[P0], cc:RCONA587[P0])

UBPRPY45

DESCRIPTION

Borrowings (1 to 5 years)

NARRATIVE

Borrowings (1 to 5 years)

FORMULA

uc:UBPRF056[P0] + uc:UBPRF057[P0] + uc:UBPRF061[P0] + uc:UBPRF062[P0]

UBPRPY46

DESCRIPTION

Sub Notes & Debentures (1-5 Years)

NARRATIVE

Sub Notes & Debentures (1-5 Years)

FORMULA

if(uc:UBPR3200[P0] = 0,0, (existingof(cc:RCFDG470[P0], cc:RCONG470[P0]) + existingof(cc:RCFDG471[P0], cc:RCONG471[P0])))

UBPRPY47

DESCRIPTION

Medium-Term Liabilities

NARRATIVE

Medium-Term Liabilities

FORMULA

uc:UBPRPY44[P0] + uc:UBPRPY45[P0] + uc:UBPRPY46[P0]

UBPRPY48

DESCRIPTION

Borrowings (> 5 Years)

NARRATIVE

Borrowings (> 5 Years)

FORMULA

uc:UBPRF058[P0] + uc:UBPRF063[P0]

UBPRPY49

DESCRIPTION

Sub Notes & Debentures (> 5 years)

NARRATIVE

Sub Notes & Debentures (> 5 years)

FORMULA

if(uc:UBPR3200[P0] = 0,0, existingof(cc:RCFDG472[P0], cc:RCONG472[P0]))

UBPRPY50

DESCRIPTION

Long-Term Liabilities

NARRATIVE

Long-Term Liabilities

FORMULA

uc:UBPRPY48[P0] + uc:UBPRPY49[P0]

UBPRPY51

DESCRIPTION

Net Short-Term Position (< 1 Yr)

NARRATIVE

Net Short-Term Position (< 1 Yr)

FORMULA

uc:UBPRPY29[P0] - uc:UBPRPY43[P0]

UBPRPY52

DESCRIPTION

Net Medium-Term Position (1 - 5 yrs)

NARRATIVE

Net Medium-Term Position (1 - 5 yrs)

FORMULA

uc:UBPRPY33[P0] - uc:UBPRPY47[P0]

UBPRPY53

DESCRIPTION

Net Long-Term Position (> 5 yrs)

NARRATIVE

Net Long-Term Position (> 5 yrs)

FORMULA

uc:UBPRPY37[P0] - uc:UBPRPY50[P0]

UBPRPY82

DESCRIPTION

AFS Sec - Unrealized App (Dep)

NARRATIVE

AFS Sec - Unrealized App (Dep)

FORMULA

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

UBPRPY88

DESCRIPTION

Net Unrealized G/L on HTM in AOCI

NARRATIVE

Net Unrealized G/L on HTM in AOCI

FORMULA

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

UBPRPZ10

DESCRIPTION

US Treasury & Agency FV

NARRATIVE

US Treasury & Agency FV

FORMULA

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

UBPRPZ11

DESCRIPTION

Municipal FV

NARRATIVE

Municipal FV

FORMULA

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

UBPRPZ12

DESCRIPTION

Pass-Through MBS FV

NARRATIVE

Pass-Through MBS FV

FORMULA

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

UBPRPZ13

DESCRIPTION

CMO & REMIC MBS FV

NARRATIVE

CMO & REMIC MBS FV

FORMULA

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

UBPRPZ14

DESCRIPTION

Commercial MBS FV

NARRATIVE

Commercial MBS FV

FORMULA

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

UBPRPZ15

DESCRIPTION

Asset Backed Securities FV

NARRATIVE

Asset Backed Securities FV

FORMULA

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

UBPRPZ16

DESCRIPTION

Structured Financial Products FV

NARRATIVE

Structured Financial Products FV

FORMULA

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

UBPRPZ17

DESCRIPTION

Other Domestic Debt Sec FV

NARRATIVE

Other Domestic Debt Sec FV

FORMULA

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

UBPRPZ18

DESCRIPTION

Foreign Debt Securities FV

NARRATIVE

Foreign Debt Securities FV

FORMULA

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

UBPRPZ19

DESCRIPTION

US Treasury & Agency Amort Cost

NARRATIVE

US Treasury & Agency Amort Cost

FORMULA

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

UBPRPZ20

DESCRIPTION

Municipal Amort Cost

NARRATIVE

Municipal Amort Cost

FORMULA

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

UBPRPZ21

DESCRIPTION

Pass-Through MBS Amort Cost

NARRATIVE

Pass-Through MBS Amort Cost

FORMULA

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

UBPRPZ22

DESCRIPTION

CMO & REMIC MBS Amort Cost

NARRATIVE

CMO & REMIC MBS Amort Cost

FORMULA

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

UBPRPZ23

DESCRIPTION

Commercial MBS Amort Cost

NARRATIVE

Commercial MBS Amort Cost

FORMULA

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

UBPRPZ24

DESCRIPTION

Asset Backed Securities Amort Cost

NARRATIVE

Asset Backed Securities Amort Cost

FORMULA

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

UBPRPZ25

DESCRIPTION

Structured Financial Products Amort Cost

NARRATIVE

Structured Financial Products Amort Cost

FORMULA

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

UBPRPZ26

DESCRIPTION

Other Domestic Debt Sec Amort Cost

NARRATIVE

Other Domestic Debt Sec Amort Cost

FORMULA

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

UBPRPZ27

DESCRIPTION

Foreign Debt Securities Amort Cost

NARRATIVE

Foreign Debt Securities Amort Cost

FORMULA

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