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])

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))

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))

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 - Quarterly Average

NARRATIVE

Lease Financing Receivables - 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]

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

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))

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))

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))

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))

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]

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]

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]