1 Interest Rate Contracts

1.1 UBPRE304

DESCRIPTION
Interest Rate Contracts as a percent of Total Derivatives

NARRATIVE
Total interest rate contracts divided by total derivative contracts.

FORMULA
\[
PCTOF(uc: UBPRE279[P0], uc: UBPRE278[P0])
\]

2 Other Derivative Contracts

2.1 UBPRHP05

DESCRIPTION
OTHER DERIVATIVE CONTRACTS PERCENT OF TOTAL

NARRATIVE
Includes Foreign Exchange Contracts and Equity, Commodity and Other Contracts

FORMULA
\[
PCTOF(uc: UBPRHP02[P0], uc: UBPRE278[P0])
\]

3 Foreign Exchange Contracts

3.1 UBPRE305

DESCRIPTION
Foreign Exchange Contracts as a percent of Total Derivatives

NARRATIVE
Total foreign exchange contracts divided by total derivative contracts.

FORMULA
\[
PCTOF(uc: UBPRE280[P0], uc: UBPRE278[P0])
\]

4 Equity, Comm & Oth Contracts

4.1 UBPRE306

DESCRIPTION
Equity, Comm & Oth Contracts as a percent of Total Derivatives
NARRATIVE
Total equity, commodity and other contracts divided by total derivative contracts.

FORMULA
\( \text{PCTOF}(uc:\text{UBPRE281}[P0],uc:\text{UBPRE278}[P0]) \)

5 Futures and Forwards

5.1 UBPRE307

DESCRIPTION
Futures and Forwards as a percent of Total Derivatives

NARRATIVE
Total futures and forward contracts divided by total derivative contracts.

FORMULA
\( \text{PCTOF}(uc:\text{UBPRE282}[P0],uc:\text{UBPRE278}[P0]) \)

6 Written Options

6.1 UBPRE308

DESCRIPTION
Written Options as a percent of Total Derivatives

NARRATIVE
Total written options, both exchange traded and over-the-counter, divided by total derivative contracts.

FORMULA
\( \text{PCTOF}(uc:\text{UBPRE283}[P0],uc:\text{UBPRE278}[P0]) \)

7 Exchange Traded

7.1 UBPRE309

DESCRIPTION
Exchange Traded Written Options as a percent of Total Derivatives

NARRATIVE
Total written options, which are exchange traded, divided by total derivative contracts.

FORMULA
\( \text{PCTOF}(uc:\text{UBPRE284}[P0],uc:\text{UBPRE278}[P0]) \)

8 Over-the-Counter

8.1 UBPRE310
DESCRIPTION
Over-the-Counter Written Options as a percent of Total Derivatives

NARRATIVE
Total written options, which are traded over-the-counter, divided by total derivative contracts.

FORMULA
PCTOF(uc:UBPRE285[P0],uc:UBPRE278[P0])

9 Purchased Options

9.1 UBPRE311

DESCRIPTION
Purchased Options as a percent of Total Derivatives

NARRATIVE
Total purchased options, both exchange traded and over-the-counter, divided by total derivative contracts.

FORMULA
PCTOF(uc:UBPRE286[P0],uc:UBPRE278[P0])

10 Exchange Traded

10.1 UBPRE312

DESCRIPTION
Exchange Traded Purchased Options as a percent of Total Derivatives

NARRATIVE
Total purchased options, which are exchange traded, divided by total derivative contracts.

FORMULA
PCTOF(uc:UBPRE287[P0],uc:UBPRE278[P0])

11 Over-the-Counter

11.1 UBPRE313

DESCRIPTION
Over-the-Counter Purchased Options as a percent of Total Derivatives

NARRATIVE
Total purchased options, which are traded over-the-counter, divided by total derivative contracts.

FORMULA
PCTOF(uc:UBPRE288[P0],uc:UBPRE278[P0])
12 Swaps

12.1 UBPRE314

DESCRIPTION
Swaps as a percent of Total Derivatives

NARRATIVE
Total swaps as a percent of total derivative contracts.

FORMULA
PCTOF(uc:UBPRE289[P0],uc:UBPRE278[P0])

13 Held-for-Trading

13.1 UBPRE315

DESCRIPTION
Held-for-Trading as a percent of Total Derivatives

NARRATIVE
Total derivative contracts held-for-trading divided by total derivative contracts.

FORMULA
PCTOF(uc:UBPRE290[P0],uc:UBPRE278[P0])

14 Interest Rate Contracts

14.1 UBPRE316

DESCRIPTION
Interest Rate Contracts (HFT) as a percent of Total Derivatives

NARRATIVE
Total interest rate contracts held-for-trading divided by total derivative contracts.

FORMULA
PCTOF(uc:UBPRA126[P0],uc:UBPRE278[P0])

15 Other Derivative Contracts

15.1 UBPRHP06

DESCRIPTION
HELD FOR TRADING OTHER DERIVATIVE CONTRACTS PERCENT OF TOTAL

NARRATIVE
Includes Foreign Exchange Contracts and Equity, Commodity and Other Contracts
FORMULA
PCTOF(uc:UBPRHP03[P0],uc:UBPRE278[P0])

16 Foreign Exchange Contracts

16.1 UBPRE317

DESCRIPTION
Foreign Exchange Contracts (HFT) as a percent of Total Derivatives

NARRATIVE
Total foreign exchange contracts held-for-trading divided by total derivative contracts.

FORMULA
PCTOF(uc:UBPRA127[P0],uc:UBPRE278[P0])

17 Equity, Comm & Oth Contracts

17.1 UBPRE318

DESCRIPTION
Equity, Comm & Oth Contracts (HFT) as a percent of Total Derivatives

NARRATIVE
Total equity, commodity and other contracts held-for-trading divided by total derivative contracts.

FORMULA
PCTOF(uc:UBPRD508[P0],uc:UBPRE278[P0])

18 Non-Traded

18.1 UBPRE319

DESCRIPTION
Non-Traded as a percent of Total Derivatives

NARRATIVE
Total non-traded derivatives divided by total derivative contracts.

FORMULA
PCTOF(uc:UBPRE291[P0],uc:UBPRE278[P0])

19 Interest Rate Contracts

19.1 UBPRE320

DESCRIPTION
Interest Rate Contracts (NT) as a percent of Total Derivatives
NARRATIVE
Total non-traded interest rate contracts divided by total derivative contracts.

FORMULA
\[
PCTOF(uc:UBPR8725[P0],uc:UBPRE278[P0])
\]

20 Other Derivative Contracts

20.1 UBPRHP07

DESCRIPTION
NON TRADED OTHER DERIVATIVE CONTRACTS PERCENT OF TOTAL

NARRATIVE
Includes Foreign Exchange Contracts and Equity, Commodity and Other Contracts

FORMULA
\[
PCTOF(uc:UBPRHP04[P0],uc:UBPRE278[P0])
\]

21 Foreign Exchange Contracts

21.1 UBPRE321

DESCRIPTION
Foreign Exchange Contracts (NT) as a percent of Total Derivatives

NARRATIVE
Total non-traded foreign exchange contracts divided by total derivative contracts.

FORMULA
\[
PCTOF(uc:UBPR8726[P0],uc:UBPRE278[P0])
\]

22 Equity, Comm & Oth Contracts

22.1 UBPRE322

DESCRIPTION
Equity, Comm & Oth Contracts (NT) as a percent of Total Derivatives

NARRATIVE
Total non-traded equity, commodity and other contracts divided by total derivative contracts.

FORMULA
\[
PCTOF(uc:UBPRE292[P0],uc:UBPRE278[P0])
\]

23 Memo: Marked-to-Market

23.1 UBPRE323
DESCRIPTION
Memo: Market-to-Market (NT) as a percent of Total Derivatives

NARRATIVE
Total non-traded derivative contracts, that are marked-to-market, divided by total derivative contracts.

FORMULA
PCTOF(uc:UBPRE293[P0],uc:UBPRE278[P0])

24 Derivative Contracts (RBC Def)

24.1 UBPRE324

DESCRIPTION
Derivative Contracts (RBC Def) as a percent of Total Derivatives

NARRATIVE
Total derivative contracts, as defined for risk-based capital purposes, divided by total derivative contracts.

FORMULA
PCTOF(uc:UBPRE294[P0],uc:UBPRD531[P0])

25 One Year or Less

25.1 UBPRE325

DESCRIPTION
Derivatives One Year or Less as a percent of Total Derivatives

NARRATIVE
Total derivative contracts maturing one year or less, as defined for risk-based capital purposes, as a percent of total derivative contracts.

FORMULA
PCTOF(uc:UBPRE295[P0],uc:UBPRD531[P0])

26 Over 1 Year to 5 Years

26.1 UBPRE326

DESCRIPTION
Derivatives Over One Year to Five Years as a percent of Total Derivatives

NARRATIVE
Total derivative contracts maturing one to five years, as defined for risk-based capital purposes, divided by total derivative contracts.

FORMULA
PCTOF(uc:UBPRE296[P0],uc:UBPRD531[P0])
27 Over 5 Years

27.1 UBPRE327

DESCRIPTION
Derivatives Over Five Years as a percent of Total Derivatives

NARRATIVE
Total derivative contracts maturing over five years, as defined for risk-based capital purposes, divided by total derivative contracts.

FORMULA
PCTOF(uc:UBPRE297[P0],uc:UBPRD531[P0])

28 Gross Negative Fair Value

28.1 UBPRE328

DESCRIPTION
Gross Negative Fair Value as a percent of Total Derivatives

NARRATIVE
Total of all derivative contracts with a negative fair value divided by total derivative contracts.

FORMULA
PCTOF(uc:UBPRE298[P0],uc:UBPRD530[P0])

29 Gross Positive Fair Value

29.1 UBPRE329

DESCRIPTION
Gross Positive Fair Value as a percent of Total Derivatives

NARRATIVE
Total of all derivative contracts with a positive fair value divided by total derivative contracts.

FORMULA
PCTOF(uc:UBPRE299[P0],uc:UBPRD530[P0])

30 Gross Negative Fair Value (x)

30.1 UBPRE330

DESCRIPTION
Gross Negative Fair Value to Tier 1 Capital (X)

NARRATIVE
Total of all derivative contracts with a negative fair value divided by tier one capital.
FORMULA
PCT(uc:UBPRE298[P0],uc:UBPRD527[P0])

31 Gross Positive Fair Value (x)
31.1 UBPRE331
DESCRIPTION
Gross Positive Fair Value to Tier 1 Capital (X)
NARRATIVE
Total of all derivative contracts with a positive fair value divided by tier one capital.
FORMULA
PCT(uc:UBPRE299[P0],uc:UBPRD527[P0])

32 Held-for-Trading (x)
32.1 UBPRE332
DESCRIPTION
Held-for-Trading to Tier 1 Capital (X)
NARRATIVE
Total of all derivative contracts held for-trading with a positive fair value divided by tier one capital.
FORMULA
PCT(uc:UBPRE290[P0],uc:UBPRE644[P0])

33 Non-Traded (x)
33.1 UBPRE333
DESCRIPTION
Non-Traded to Tier 1 Capital (X)
NARRATIVE
Total of all derivative contracts not held for trading purposes with a positive fair value divided by tier one capital.
FORMULA
PCT(uc:UBPRE291[P0],uc:UBPRE644[P0])

34 Non-Traded Marked-to-Mkt(x)
34.1 UBPRE334
DESCRIPTION
Non-Traded Market-to-Market to Tier 1 Capital (X)
NARRATIVE
Total of all derivative contracts, not held for trading purposes, that are marked to market and that have a positive fair value divided by tier one capital.

FORMULA
PCT(uc:UBPRE293[P0],uc:UBPRE644[P0])

35 Current Credit Exposure (x)

35.1 UBPRE335

DESCRIPTION
Current Credit Exposure to Tier 1 Capital (X)

NARRATIVE
Current credit exposure across all off-balance sheet contracts covered by the risk-based capital standards divided by tier one capital.

FORMULA
PCT(uc:UBPRD496[P0],uc:UBPRD350[P0])

36 Credit Losses on Derivatives

36.1 UBPRE336

DESCRIPTION
Credit Losses on Derivatives as a percent of Tier 1 Capital

NARRATIVE
Credit losses on off-balance sheet derivatives divided by tier one capital.

FORMULA
PCTOFANN(uc:UBPRA251[P0],uc:UBPRD348[P0])

37 Fair Value Carried as Assets

37.1 UBPRE337

DESCRIPTION
Fair Value Carried as Assets as a percent of Tier 1 Capital

NARRATIVE
Fair value of amounts carried as assets of interest rate, foreign exchange, commodity and other contracts past due 90 days or more divided by tier one capital.

FORMULA
PCTOF(uc:UBPR3530[P0],uc:UBPRD348[P0])
38 Cur Credit Exposure/Risk WT AST

38.1 UBPRE338

DESCRIPTION
Cur Credit Exposure/Risk WT AST

NARRATIVE
Current credit exposure across all off-balance sheet contracts covered by the risk-based capital standards divided by total risk-weighted assets. This ratio is computed only for banks that answer yes to Call Report Schedule RC-R item 1 or have assets greater then $1 billion or otherwise complete all of Call Report Schedule RC-R.

FORMULA
PCTOF(uc:UBPRD496[P0],uc:UBPRA223[P0])

39 Credit Losses on Derivatives/CR Allow

39.1 UBPRE339

DESCRIPTION
Credit Losses on Derivatives as a Percent of Allowance for Credit Losses

NARRATIVE
Credit losses on off-balance sheet derivatives divided by the ending balance in the allowance for credit losses. This item is calculated only for banks filing FFIEC Call Report form 031.

FORMULA
PCTOFANN(uc:UBPRA251[P0],uc:UBPRD307[P0])

40 Incr(Dec) Interest Inc/Net Inc

40.1 UBPRE341

DESCRIPTION
Increase (Decrease) Interest Income as a Percent of Net Income

NARRATIVE
Impact of off-balance sheet derivatives, held for purposes other than trading, on interest income divided by total of net income.

FORMULA

41 Incr(Dec) Interest Exp/Net Inc

41.1 UBPRE342

DESCRIPTION
Increase (Decrease) Interest Expense as a percent of Net Income

NARRATIVE
Impact of off-balance sheet derivatives, held for purposes other than trading, on interest expense divided by net income.

FORMULA

42 Incr(Dec) Nonint ALLOC/Net Inc

42.1 UBPRE343

DESCRIPTION
Increase (Decrease) Noninterest Allocations as a percent of Net Income

NARRATIVE
Impact of off-balance sheet derivatives, held for purposes other than trading, on other noninterest allocations divided by net income.

FORMULA

43 Incr(Dec) Net Income/Net Inc

43.1 UBPRE344

DESCRIPTION
Increase (Decrease) in Net Income as a percent of Net Income

NARRATIVE
Impact of off-balance sheet derivatives, held for purposes other than trading, on net income divided by net income.

FORMULA
Referenced Concepts

**UBPR2170**

**DESCRIPTION**
Total Assets

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

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

**UBPR3123**

**DESCRIPTION**
Loan and Lease Allowance

**NARRATIVE**
The allowance for loan and lease losses.

**FORMULA**
\[ \text{IF}(\text{uc:UBPRC752}[P0] = 31, \text{cc:RCFD3123}[P0], \text{IF}(\text{uc:UBPRC752}[P0] = 41, \text{cc:RCON3123}[P0], \text{NULL})) \]

**UBPR3450**

**DESCRIPTION**
Interest Rate Contracts - Notional Value of All Outstanding Interest Rate Swaps

**FORMULA**
\[ \text{IF}(\text{uc:UBPRC752}[P0] = 31, \text{cc:RCFD3450}[P0], \text{IF}(\text{uc:UBPRC752}[P0] = 41, \text{cc:RCON3450}[P0], \text{NULL})) \]

**UBPR3530**

**DESCRIPTION**
Fair Value Carried as Assets

**NARRATIVE**
Book value of amounts carried as assets of interest rate, foreign exchange, commodity and other contracts past due 90 days or more, from Call Report Schedule RC-N.

**FORMULA**
\[ \text{IF}(\text{uc:UBPRC752}[P0] = 31, \text{cc:RCFD3530}[P0], \text{IF}(\text{uc:UBPRC752}[P0] = 41, \text{cc:RCON3530}[P0], \text{NULL})) \]

**UBPR3809**

**DESCRIPTION**
Notional Principal Amount of Interest Rate Contracts with a Remaining Maturity of One Year or Less

**FORMULA**
IF(uc:UBPRC752[P0] = 31, cc:RCFD3809[P0], IF(uc:UBPRC752[P0] = 41, cc:RCON3809[P0], NULL))

**UBPR3812**

**DESCRIPTION**
Notional Principal Amount of Foreign Exchange Contracts with a Remaining Maturity of One Year or Less

**FORMULA**
IF(uc:UBPRC752[P0] = 31, cc:RCFD3812[P0], IF(uc:UBPRC752[P0] = 41, cc:RCON3812[P0], NULL))

**UBPR3826**

**DESCRIPTION**
Foreign Exchange Swaps

**FORMULA**
IF(uc:UBPRC752[P0] = 31, cc:RCFD3826[P0], IF(uc:UBPRC752[P0] = 41, cc:RCON3826[P0], NULL))

**UBPR8274**

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

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

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

**UBPR8693**

**DESCRIPTION**
Interest Rate Futures Contracts

**FORMULA**
IF(uc:UBPRC752[P0] = 31, cc:RCFD8693[P0], IF(uc:UBPRC752[P0] = 41, cc:RCON8693[P0], NULL))

**UBPR8694**

**DESCRIPTION**
Foreign Exchange Futures Contracts

**FORMULA**
IF(uc:UBPRC752[P0] = 31, cc:RCFD8694[P0], IF(uc:UBPRC752[P0] = 41, cc:RCON8694[P0], NULL))

**UBPR8695**

**DESCRIPTION**
Equity Derivative Futures Contracts

FORMULA
IF(uc:UBPRC752[P0] = 31, cc:RCFD8695[P0], IF(uc:UBPRC752[P0] = 41, cc:RCON8695[P0], NULL))

UBPR8696
DESCRIPTION
Commodity and Other Futures Contracts

FORMULA
IF(uc:UBPRC752[P0] = 31, cc:RCFD8696[P0], IF(uc:UBPRC752[P0] = 41, cc:RCON8696[P0], NULL))

UBPR8697
DESCRIPTION
Interest Rate Forward Contracts

FORMULA
IF(uc:UBPRC752[P0] = 31, cc:RCFD8697[P0], IF(uc:UBPRC752[P0] = 41, cc:RCON8697[P0], NULL))

UBPR8698
DESCRIPTION
Foreign Exchange Forward Contracts

FORMULA
IF(uc:UBPRC752[P0] = 31, cc:RCFD8698[P0], IF(uc:UBPRC752[P0] = 41, cc:RCON8698[P0], NULL))

UBPR8699
DESCRIPTION
Equity Derivative Forward Contracts

FORMULA
IF(uc:UBPRC752[P0] = 31, cc:RCFD8699[P0], IF(uc:UBPRC752[P0] = 41, cc:RCON8699[P0], NULL))

UBPR8700
DESCRIPTION
Commodity and Other Forward Contracts

FORMULA
IF(uc:UBPRC752[P0] = 31, cc:RCFD8700[P0], IF(uc:UBPRC752[P0] = 41, cc:RCON8700[P0], NULL))

UBPR8701
DESCRIPTION
Written Exchange-Traded Interest Rate Option Contracts
FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFD8701[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8701[P0], NULL))

UBPR8702
DESCRIPTION
Written Exchange-Traded Foreign Exchange Option Contracts
FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFD8702[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8702[P0], NULL))

UBPR8703
DESCRIPTION
Written Exchange-Traded Equity Derivative Option Contracts
FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFD8703[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8703[P0], NULL))

UBPR8704
DESCRIPTION
Written Exchange-Traded Commodity and Other Exchange-Traded Option Contracts
FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFD8704[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8704[P0], NULL))

UBPR8705
DESCRIPTION
Purchased Exchange-Traded Interest Rate Option Contracts
FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFD8705[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8705[P0], NULL))

UBPR8706
DESCRIPTION
Purchased Exchange-Traded Foreign Exchange Option Contracts
FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFD8706[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8706[P0], NULL))

UBPR8707
DESCRIPTION
Purchased Exchange-Traded Equity Derivative Option Contracts
FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFD8707[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8707[P0], NULL))
UBPR8708
DESCRIPTION
Purchased Exchange-Traded Commodity and Other Exchange-Traded Option Contracts
FORMULA
IF(uc:UBPRC752[P0] = 31, cc:RCFD8708[P0], IF(uc:UBPRC752[P0] = 41, cc:RCON8708[P0], NULL))

UBPR8709
DESCRIPTION
Written OTC Interest Rate Option Contracts
FORMULA
IF(uc:UBPRC752[P0] = 31, cc:RCFD8709[P0], IF(uc:UBPRC752[P0] = 41, cc:RCON8709[P0], NULL))

UBPR8710
DESCRIPTION
Written OTC Foreign Exchange Option Contracts
FORMULA
IF(uc:UBPRC752[P0] = 31, cc:RCFD8710[P0], IF(uc:UBPRC752[P0] = 41, cc:RCON8710[P0], NULL))

UBPR8711
DESCRIPTION
Written OTC Equity Derivative Option Contracts
FORMULA
IF(uc:UBPRC752[P0] = 31, cc:RCFD8711[P0], IF(uc:UBPRC752[P0] = 41, cc:RCON8711[P0], NULL))

UBPR8712
DESCRIPTION
Written OTC Commodity and Other OTC Option Contracts
FORMULA
IF(uc:UBPRC752[P0] = 31, cc:RCFD8712[P0], IF(uc:UBPRC752[P0] = 41, cc:RCON8712[P0], NULL))

UBPR8713
DESCRIPTION
Purchased OTC Interest Rate Option Contracts
FORMULA
IF(uc:UBPRC752[P0] = 31, cc:RCFD8713[P0], IF(uc:UBPRC752[P0] = 41, cc:RCON8713[P0], NULL))

UBPR8714
DESCRIPTION
Purchased OTC Foreign Exchange Option Contracts
FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFD8714[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8714[P0], NULL))

UBPR8715
DESCRIPTION
Purchased OTC Equity Derivative Option Contracts
FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFD8715[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8715[P0], NULL))

UBPR8716
DESCRIPTION
Purchased OTC Commodity and Other OTC Option Contracts
FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFD8716[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8716[P0], NULL))

UBPR8719
DESCRIPTION
Equity Swaps
FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFD8719[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8719[P0], NULL))

UBPR8720
DESCRIPTION
Commodity and Other Swaps
FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFD8720[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8720[P0], NULL))

UBPR8723
DESCRIPTION
Total Gross Notional Amount of Equity Derivative Contracts Held for Trading
FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFD8723[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8723[P0], NULL))

UBPR8724
DESCRIPTION
Total Gross Notional Amount of Commodity and Other Derivative Contracts Held for Trading
FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFD8724[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8724[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))

UBPR8726
DESCRIPTION
Foreign Exchange Contracts Non-Traded
NARRATIVE
Total notional amount of foreign exchange contracts held for purposes other than trading, from Call Report Schedule RC-L.
FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFD8726[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8726[P0], NULL))

UBPR8727
DESCRIPTION
Total Gross Notional Amount of Equity Derivative Contracts Held for Purposes Other Than Trading: Contracts Marked to Market
FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFD8727[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8727[P0], NULL))

UBPR8728
DESCRIPTION
Total Gross Notional Amount of Commodity and Other Derivative Contracts Held for Purposes Other Than Trading: Contracts Marked to Market
FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFD8728[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8728[P0], NULL))

UBPR8733
DESCRIPTION
Gross Positive Fair Value of Interest Rate Derivative Contracts Held for Trading
FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFD8733[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8733[P0], NULL))

UBPR8734
DESCRIPTION
Gross Positive Fair Value of Foreign Exchange Derivative Contracts Held for Trading
FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFD8734[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8734[P0], NULL))

UBPR8735
DESCRIPTION
Gross Positive Fair Value of Equity Derivative Contracts Held for Trading
FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFD8735[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8735[P0], NULL))

UBPR8736
DESCRIPTION
Gross Positive Fair Value of Commodity and Other Derivative Contracts Held for Trading
FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFD8736[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8736[P0], NULL))

UBPR8737
DESCRIPTION
Gross Negative Fair Value of Interest Rate Derivative Contracts Held for Trading
FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFD8737[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8737[P0], NULL))

UBPR8738
DESCRIPTION
Gross Negative Fair Value of Foreign Exchange Derivative Contracts Held for Trading
FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFD8738[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8738[P0], NULL))

UBPR8739
DESCRIPTION
Gross Negative Fair Value of Equity Derivative Contracts Held for Trading
FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFD8739[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8739[P0], NULL))
UBPR8740

DESCRIPTION
Gross Negative Fair Value of Commodity and Other Derivative Contracts Held for Trading

FORMULA
IF(uc:UBPRC751[P0] = 31,cc:RCFD8740[P0],IF(uc:UBPRC751[P0] = 41,cc:RCON8740[P0], NULL))

UBPR8741

DESCRIPTION
Gross Positive Fair Value of Interest Rate Derivative Contracts Held for Purposes Other Than Trading that are Marked to Market

FORMULA
IF(uc:UBPRC751[P0] = 31,cc:RCFD8741[P0],IF(uc:UBPRC751[P0] = 41,cc:RCON8741[P0], NULL))

UBPR8742

DESCRIPTION
Gross Positive Fair Value of Foreign Exchange Derivative Contracts Held for Purposes Other Than Trading that are Marked to Market

FORMULA
IF(uc:UBPRC751[P0] = 31,cc:RCFD8742[P0],IF(uc:UBPRC751[P0] = 41,cc:RCON8742[P0], NULL))

UBPR8743

DESCRIPTION
Gross Positive Fair Value of Equity Derivative Contracts Held for Purposes Other Than Trading that are Marked to Market

FORMULA
IF(uc:UBPRC751[P0] = 31,cc:RCFD8743[P0],IF(uc:UBPRC751[P0] = 41,cc:RCON8743[P0], NULL))

UBPR8744

DESCRIPTION
Gross Positive Fair Value of Commodity and Other Derivative Contracts Held for Purposes Other Than Trading that are Marked to Market

FORMULA
IF(uc:UBPRC751[P0] = 31,cc:RCFD8744[P0],IF(uc:UBPRC751[P0] = 41,cc:RCON8744[P0], NULL))

UBPR8745

DESCRIPTION
Gross Negative Fair Value of Interest Rate Derivative Contracts Held for Purposes Other Than Trading that are Marked to Market

FORMULA
IF(uc:UBPRC751[P0] = 31,cc:RCFD8745[P0],IF(uc:UBPRC751[P0] = 41,cc:RCON8745[P0], NULL))
UBPR8746

DESCRIPTION
Gross Negative Fair Value of Foreign Exchange Derivative Contracts Held for Purposes Other Than Trading that are Marked to Market

FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFD8746[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8746[P0], NULL))

UBPR8747

DESCRIPTION
Gross Negative Fair Value of Equity Derivative Contracts Held for Purposes Other Than Trading that are Marked to Market

FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFD8747[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8747[P0], NULL))

UBPR8748

DESCRIPTION
Gross Negative Fair Value of Commodity and Other Derivative Contracts Held for Purposes Other Than Trading that are Marked to Market

FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFD8748[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8748[P0], NULL))

UBPR8761

DESCRIPTION
Increase (Decrease) in Interest Income

NARRATIVE
Impact of off-balance sheet derivatives held for purposes other than trading on interest income.

FORMULA

UBPR8762

DESCRIPTION
Increase (Decrease) in Interest Expense

NARRATIVE
Impact of off-balance sheet derivatives held for purposes other than trading on interest expense.

FORMULA

**UBPR8764**

DESCRIPTION

Current Credit Exposure Across all Derivatives Contracts

NARRATIVE

Current credit exposure across all derivative contracts covered by the regulatory capital rules from Call Report Schedule RC-R.

FORMULA

if(uc:UBPRC752[P0] = 31 and uc:UBPR9999[P0] > '2015-01-01', cc:RCFDG642[P0], if(uc:UBPRC752[P0] = 41 and uc:UBPR9999[P0] > '2015-01-01', cc:RCONG642[P0], IF(uc:UBPRC752[P0] = 31,cc:RCFD8764[P0], IF(uc:UBPRC752[P0] = 41,cc:RCON8764[P0], NULL))))

**UBPR8766**

DESCRIPTION

Notional Principal Amount of Interest Rate Contracts with a Remaining Maturity of Over One Year Through Five Years

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8766[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8766[P0], NULL))

**UBPR8767**

DESCRIPTION

Notional Principal Amount of Interest Rate Contracts with a Remaining Maturity of Over Five Years

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8767[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8767[P0], NULL))

**UBPR8769**

DESCRIPTION

Notional Principal Amount of Foreign Exchange Contracts with a Remaining Maturity of Over One Year Through Five Years

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8769[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8769[P0], NULL))

**UBPR8770**

DESCRIPTION

Notional Principal Amount of Foreign Exchange Contracts with a Remaining Maturity of Over Five Years

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8770[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8770[P0], NULL))
UBPR8771

DESCRIPTION
Notional Principal Amount of Gold Contracts with a Remaining Maturity of One Year or Less

FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFD8771[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8771[P0], NULL))

UBPR8772

DESCRIPTION
Notional Principal Amount of Gold Contracts with a Remaining Maturity of Over One Year Through Five Years

FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFD8772[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8772[P0], NULL))

UBPR8773

DESCRIPTION
Notional Principal Amount of Gold Contracts with a Remaining Maturity of Over Five Years

FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFD8773[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8773[P0], NULL))

UBPR8774

DESCRIPTION
Notional Principal Amount of Other Precious Metals Contracts with a Remaining Maturity of Over One Year Through Five Years

FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFD8774[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8774[P0], NULL))

UBPR8775

DESCRIPTION
Notional Principal Amount of Other Precious Metals Contracts with a Remaining Maturity of Over One Year Through Five Years

FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFD8775[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8775[P0], NULL))

UBPR8776

DESCRIPTION
Notional Principal Amount of Other Precious Metals Contracts with a Remaining Maturity of Over Five Years

FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFD8776[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8776[P0], NULL))
**UBPR8777**

**DESCRIPTION**
Notional Principal Amount of Other Commodity Contracts with a Remaining Maturity of One Year or Less

**FORMULA**

IF(uc:UBPRC752[P0] = 31, cc:RCFD8777[P0], IF(uc:UBPRC752[P0] = 41, cc:RCON8777[P0], NULL))

**UBPR8778**

**DESCRIPTION**
Notional Principal Amount of Other Commodity Contracts with a Remaining Maturity of Over One Year Through Five Years

**FORMULA**

IF(uc:UBPRC752[P0] = 31, cc:RCFD8778[P0], IF(uc:UBPRC752[P0] = 41, cc:RCON8778[P0], NULL))

**UBPR8779**

**DESCRIPTION**
Notional Principal Amount of Other Commodity Contracts with a Remaining Maturity of Over Five Years

**FORMULA**

IF(uc:UBPRC752[P0] = 31, cc:RCFD8779[P0], IF(uc:UBPRC752[P0] = 41, cc:RCON8779[P0], NULL))

**UBPR9565**

**DESCRIPTION**
SIZE CODE

**FORMULA**

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

**UBPR9999**

**DESCRIPTION**
Reporting Date (CC,YR,MO,DA)

**FORMULA**

Context.Period.EndDate

**UBPRA000**

**DESCRIPTION**
Notional Principal Amount of Equity Derivative Contracts with a Remaining Maturity of One Year or Less

**FORMULA**

IF(uc:UBPRC752[P0] = 31, cc:RCFDA000[P0], IF(uc:UBPRC752[P0] = 41, cc:RCONA000[P0], NULL))
UBPRA001

DESCRIPTION
Notional Principal Amount of Equity Derivative Contracts with a Remaining Maturity of Over One Year Through Five Years

FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFDA001[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONA001[P0], NULL))

UBPRA002

DESCRIPTION
Notional Principal Amount of Equity Derivative Contracts with a Remaining Maturity of Over Five Years

FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFDA002[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONA002[P0], NULL))

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))

UBPRA127

DESCRIPTION
Foreign Exchange Contracts Held-for-Trading

NARRATIVE
Total derivative foreign exchange contracts held-for-trading, from Call Report Schedule RC-L.

FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFDA127[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONA127[P0], NULL))

UBPRA223

DESCRIPTION
Risk-Weighted Assets (Net of Allowances and Other Deductions)

FORMULA
if(uc:UBPRC752[P0] = 31 and uc:UBPR9999[P0]>'2015-01-01', cc:RCFDG641[P0], if(uc:UBPRC752[P0] = 41 and uc:UBPR9999[P0]>'2015-01-01', cc:RCONG641[P0], IF(uc:UBPRC752[P0] = 31,cc:RCFDA223[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONA223[P0], NULL))))

UBPRA251
DESCRIPTION
Credit Losses Off-Balance Sheet Derivatives

NARRATIVE
Credit losses on off-balance sheet derivatives, from Call Report Schedule RI.

FORMULA

UBPRC752
DESCRIPTION
REPORTING FORM NUMBER
FORMULA

UBPRD293
DESCRIPTION
FLAG THAT IDENTIFIES IF THE INSTITUTION IS FOREIGN OR DOMESTIC BASED ON FOREIGN BRANCHS, AGREEMENT EDGE FLAG AND IBF FLAG.
FORMULA

UBPRD307
DESCRIPTION
Loan and Lease Loss Allowance Plus Allocated Transfer Risk Reserve for Large Reporters
FORMULA

UBPRD344
DESCRIPTION
Institution Risk-Based Capital Test Amount
FORMULA
IF(uc:UBPR9999[P0] > '1990-01-01' AND uc:UBPR2170[P0] > 0,0,IF(uc:UBPR9999[P0] > '1990-01-01' AND uc:UBPR2170[P0] < 1,1, NULL))

UBPRD348
DESCRIPTION
Net Tier One Capital for Large Reporters (FFIEC 031 and FFIEC 032)
FORMULA
uc:UBPRE644[P0]
UBPRD350
DESCRIPTION
Tier One Capital for Call Report Schedule RC-R Reporters
FORMULA
IF(uc:UBPRD344[P0] = 0, uc:UBPRE644[P0], NULL)

UBPRD389
DESCRIPTION
Net Income for All Institutions Except FFIEC 034 Filers
FORMULA

UBPRD424
DESCRIPTION
Numeric Code that Indicates the Reporting Size of an Institution and Used During Call Report Processing.
FORMULA
IF(MonthOf(Context.Period.EndDate) = 3, IF(ExistingOf(uc:UBPRC752[-P3Q], 41) = 41 and ExistingOf(cc:RCON2170[-P3Q], 100001) < 100000, 0, IF(ExistingOf(uc:UBPRC752[-P3Q], 31) = 31 and ExistingOf(cc:RCFD2170[-P3Q], 100001) < 100000, 0, IF(ExistingOf(uc:UBPRC752[-P3Q], 41) = 41 and ExistingOf(cc:RCON2170[-P3Q], 90000) >= 100000 and ExistingOf(cc:RCON2170[-P3Q], 300001) < 300000, 1, IF(ExistingOf(uc:UBPRC752[-P3Q], 31) = 31 and ExistingOf(cc:RCFD2170[-P3Q], 90000) >= 100000 and ExistingOf(cc:RCFD2170[-P3Q], 300001) < 300000, 1, IF(ExistingOf(uc:UBPRC752[-P3Q], 41) = 41 and ExistingOf(cc:RCFD2170[-P3Q], 200000) >= 300000, 2, IF(ExistingOf(uc:UBPRC752[-P3Q], 31) = 31 and ExistingOf(cc:RCFD2170[-P3Q], 90000) >= 100000 and ExistingOf(cc:RCFD2170[-P3Q], 300001) < 300000, 1, IF(ExistingOf(uc:UBPRC752[-P3Q], 41) = 41 and ExistingOf(cc:RCFD2170[-P3Q], 200000) > = 300000, 2, 0))))), IF(MonthOf(Context.Period.EndDate) = 6, IF(ExistingOf(uc:UBPRC752[-P4Q], 41) = 41 and ExistingOf(cc:RCON2170[-P4Q], 100001) < 100000, 0, IF(ExistingOf(uc:UBPRC752[-P4Q], 31) = 31 and ExistingOf(cc:RCFD2170[-P4Q], 100001) < 100000, 0, IF(ExistingOf(uc:UBPRC752[-P4Q], 41) = 41 and ExistingOf(cc:RCFD2170[-P4Q], 90000) >= 100000 and ExistingOf(cc:RCFD2170[-P4Q], 300001) < 300000, 1, IF(ExistingOf(uc:UBPRC752[-P4Q], 31) = 31 and ExistingOf(cc:RCFD2170[-P4Q], 90000) >= 100000 and ExistingOf(cc:RCFD2170[-P4Q], 300001) < 300000, 1, IF(ExistingOf(uc:UBPRC752[-P4Q], 41) = 41 and ExistingOf(cc:RCFD2170[-P4Q], 200000) > = 300000, 2, 0))))), IF(MonthOf(Context.Period.EndDate) = 9, IF(ExistingOf(uc:UBPRC752[-P5Q], 41) = 41 and ExistingOf(cc:RCON2170[-P5Q], 100001) < 100000, 0, IF(ExistingOf(uc:UBPRC752[-P5Q], 31) = 31 and ExistingOf(cc:RCFD2170[-P5Q], 100001) < 100000, 0, IF(ExistingOf(uc:UBPRC752[-P5Q], 41) = 41 and ExistingOf(cc:RCFD2170[-P5Q], 90000) >= 100000 and ExistingOf(cc:RCFD2170[-P5Q], 300001) < 300000, 1, IF(ExistingOf(uc:UBPRC752[-P5Q], 31) = 31 and ExistingOf(cc:RCFD2170[-P5Q], 90000) >= 100000 and ExistingOf(cc:RCFD2170[-P5Q], 300001) < 300000, 1, IF(ExistingOf(uc:UBPRC752[-P5Q], 41) = 41 and ExistingOf(cc:RCFD2170[-P5Q], 200000) > = 300000, 2, 0))))), IF(MonthOf(Context.Period.EndDate) = 12, IF(ExistingOf(uc:UBPRC752[-P6Q], 41) = 41 and ExistingOf(cc:RCON2170[-P6Q], 100001) < 100000, 0, IF(ExistingOf(uc:UBPRC752[-P6Q], 31) = 31 and ExistingOf(cc:RCFD2170[-P6Q], 100001) < 100000, 0, IF(ExistingOf(uc:UBPRC752[-P6Q], 41) = 41 and ExistingOf(cc:RCON2170[-P6Q], 90000) >= 100000 and ExistingOf(cc:RCON2170[-P6Q], 300001) < 300000, 1, IF(ExistingOf(uc:UBPRC752[-P6Q], 31) = 31 and ExistingOf(cc:RCON2170[-P6Q], 90000) >= 100000 and ExistingOf(cc:RCON2170[-P6Q], 300001) < 300000, 1, IF(ExistingOf(uc:UBPRC752[-P6Q], 41) = 41 and ExistingOf(cc:RCON2170[-P6Q], 200000) > = 300000, 2, 0))))))

Updated May 13 2020
UBPRD496
DESCRIPTION
Current Credit Exposure
FORMULA
IF(uc:UBPR9999[P0] > '1995-01-01' AND uc:UBPRD344[P0] = 0, uc:UBPR8764[P0], NULL)

UBPRD508
DESCRIPTION
Equity, Commodity & Other Contracts Held-for-Trading
NARRATIVE
Total derivative equity, commodity & other contracts held-for-trading, from Call Report Schedule RC-L.
FORMULA
uc:UBPR8723[P0] + uc:UBPR8724[P0]

UBPRD527
DESCRIPTION
Tier One Capital for FFIEC031, FFIEC032 and FFIEC033 Filers
FORMULA
uc:UBPRE644[P0]

UBPRD530
DESCRIPTION
Outstanding Total Derivative Contracts for FFIEC 031, FFIEC 032 and FFIEC 033 Filers
FORMULA
uc:UBPRE278[P0]

UBPRD531
DESCRIPTION
Outstanding Total Derivative Contracts for Call Report Schedule RC-R Reporters
FORMULA
IF(uc:UBPRD344[P0] = 0, uc:UBPRE278[P0], NULL)

UBPRD661
DESCRIPTION
Institution Allowance for Loans and Transfer
FORMULA
uc:UBPR3123[P0]
UBPRE278
DESCRIPTION
Derivative Contracts
NARRATIVE
Total notional amount (e.g. gross amount) of all derivative contracts, from Call Report Schedule RC-L.
FORMULA
ExistingOf(uc:UBPRE279[P0],0) + ExistingOf(uc:UBPRE280[P0],0) + ExistingOf(uc:UBPRE281[P0],0) + ExistingOf(cc:RCONFT01[P0],0) + ExistingOf(cc:RCONFT02[P0],0)

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]

UBPRE280
DESCRIPTION
Foreign Exchange Contracts
NARRATIVE
Total notional amount (e.g. gross amount) of derivative foreign exchange contracts, from Call Report Schedule RC-L.
FORMULA
uc:UBPRA127[P0] + uc:UBPR8726[P0]

UBPRE281
DESCRIPTION
Equity, Commodity & Other Contracts
NARRATIVE
Total notional amount of derivative equity, commodity and other contracts, from Call Report Schedule RC-L.
FORMULA

UBPRE282
DESCRIPTION
Futures and Forwards
NARRATIVE
Total notional amount of all futures and forwards contracts, from Call Report Schedule RC-L.

FORMULA

UBPRE283

DESCRIPTION
Written Options

NARRATIVE
For quarters from March 31, 2001 forward total written options both exchange traded and over-the-counter, from Call Report Schedule RC-L.

FORMULA
uc:UBPRE284[P0] + uc:UBPRE285[P0]

UBPRE284

DESCRIPTION
Exchange Traded Written Options

NARRATIVE
For quarters from March 31, 2001 forward total written options which are exchange traded, from Call Report Schedule RC-L.

FORMULA

UBPRE285

DESCRIPTION
Over-the-Counter Written Options

NARRATIVE
For quarters from March 31, 2001 forward total written options which are traded over-the-counter, from Call Report Schedule RC-L.

FORMULA

UBPRE286

DESCRIPTION
Purchased Options

NARRATIVE
For quarters from March 31, 2001 forward total purchased options both exchange traded and over-the-counter, from Call Report Schedule RC-L.
FORMULA
uc:UBPRE287[P0] + uc:UBPRE288[P0]

UBPRE287
DESCRIPTION
Exchange Traded Purchased Options

NARRATIVE
For quarters from March 31, 2001 forward total purchased options which are exchange traded, from Call Report Schedule RC-L.

FORMULA

UBPRE288
DESCRIPTION
Over-the-Counter Purchased Options

NARRATIVE
For quarters from March 31, 2001 forward total purchased options which are traded over-the-counter, from Call Report Schedule RC-L.

FORMULA

UBPRE289
DESCRIPTION
Swaps

NARRATIVE
For quarters from March 31, 2001 forward total swaps, from Call Report Schedule RC-L.

FORMULA

UBPRE290
DESCRIPTION
Held-for-Trading Derivative Contracts

NARRATIVE
Total notional amount of derivative contracts held-for-trading, from Call Report Schedule RC-L.

FORMULA
uc:UBPRA126[P0] + ExistingOf(uc:UBPRA127[P0],0) + ExistingOf(uc:UBPRD508[P0],0) + ExistingOf(cc:RCONFT01[P0],0)
DESCRIPTION
Non-Traded Derivative Contracts

NARRATIVE
Total notional amount of derivative contracts held for purposes other than trading, from Call Report Schedule RC-L.

FORMULA
uc:UBPR8725[P0] + ExistingOf(uc:UBPR8726[P0],0) + ExistingOf(uc:UBPRE292[P0],0) + ExistingOf(cc:RCONFT02[P0],0)

UBPRE292

DESCRIPTION
Equity, Commodity & Other Contracts Non-Traded

NARRATIVE
Total notional amount of equity, commodity & other contracts held for purposes other than trading, from Call Report Schedule RC-L.

FORMULA
uc:UBPR8727[P0] + uc:UBPR8728[P0]

UBPRE293

DESCRIPTION
Memo: Marked-to-Market

NARRATIVE
Total non-traded contracts that are marked-to-market, from Call Report Schedule RC-L.

FORMULA

UBPRE294

DESCRIPTION
Derivative Contracts (RBC Def.)

NARRATIVE
Total notional principal amount of derivative contracts as defined for risk-based capital purposes, from Call Report Schedule RC-R.

FORMULA

UBPRE295

DESCRIPTION
One Year or Less Derivative Contracts (RBC Def.)

NARRATIVE
Total notional principal amount of derivative contracts maturing one year or less as defined for risk-based capital purposes, from Call Report Schedule RC-R.

FORMULA

UBPRE296
DESCRIPTION
Over One Year to Five Years Derivatives Contracts (RBC Def.)
NARRATIVE
Total notional principal amount of derivative contracts maturing one to five years as defined for risk-based capital purposes, from Call Report Schedule RC-R.

FORMULA

UBPRE297
DESCRIPTION
Over Five Years Derivatives Contracts (RBC Def.)
NARRATIVE
Total notional principal amount of derivative contracts maturing over five years as defined for risk-based capital purposes, from Call Report Schedule RC-R.

FORMULA

UBPRE298
DESCRIPTION
Gross Negative Fair Value - Derivatives Contracts
NARRATIVE
Total gross negative fair value of all derivative contracts, from Call Report Schedule RC-L.

FORMULA

UBPRE299
DESCRIPTION
Gross Positive Fair Value - Derivatives Contracts

NARRATIVE
Total gross positive fair value of all derivative contracts, from Call Report Schedule RC-L.

FORMULA
uc:UBPRE300[P0] + uc:UBPRE301[P0]

UBPRE300
DESCRIPTION
Held-for-Trading Positive Fair Value

NARRATIVE
Total of all derivative contracts held-for-trading with a positive fair value, from Call Report Schedule RC-L.

FORMULA

UBPRE301
DESCRIPTION
Non-Traded Positive Fair Value

NARRATIVE
Total of all derivative contracts not held for trading purposes with a positive fair value, from Call Report Schedule RC-L.

FORMULA

UBPRE303
DESCRIPTION
Increase (Decrease) in Net Income

NARRATIVE
Impact of off-balance sheet derivatives held for purposes other than trading on net income.

FORMULA
AND uc:UBPRC752[P0] = 41 AND IN(uc:UBPR9565[P0], '2001','2002'), uc:UBPR8761[P0] + uc:UBPR8762[P0] + cc:RIAD8763[P0],NULL))

**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)

**UBPRF966**

**DESCRIPTION**
Size Code CALC Helper 3QTRBACK

**FORMULA**
IF(ExistingOf(uc:UBPRD293[P0]) = 1 and ExistingOf(uc:UBPR2170[-P3Q], 1000001) < 1000000, '2001', IF(ExistingOf(uc:UBPRD424[P0]) = 2 and ExistingOf(uc:UBPR2170[-P3Q], 1000000) < 1000000, '2001', IF(ExistingOf(uc:UBPRD424[P0]) = 2 and ExistingOf(uc:UBPR2170[-P3Q], 900000) >= 1000000, '2002', IF(ExistingOf(uc:UBPRD424[P0]) = 1, '0003', IF(ExistingOf(uc:UBPRD424[P0]) = 0 and ExistingOf(uc:UBPR2170[-P3Q], 25000) > 25000, '0002', IF(ExistingOf(uc:UBPRD424[P0]) = 0 and ExistingOf(uc:UBPR2170[-P3Q], 25001) <= 25000, '0001', '0001')))))

**UBPRF967**

**DESCRIPTION**
Size Code CALC Helper 4QTRBACK

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

**UBPRF968**

**DESCRIPTION**
Size Code CALC Helper 5QTRBACK

**FORMULA**
IF(ExistingOf(uc:UBPRD293[P0]) = 1 and ExistingOf(uc:UBPR2170[-P5Q], 1000000) < 1000000, '2001', IF(ExistingOf(uc:UBPRD424[P0]) = 2 and ExistingOf(uc:UBPR2170[-P5Q], 1000000) < 1000000, '2001', IF(ExistingOf(uc:UBPRD424[P0]) = 2 and ExistingOf(uc:UBPR2170[-P5Q], 900000) >= 1000000, '2002', IF(ExistingOf(uc:UBPRD424[P0]) = 1, '0003', IF(ExistingOf(uc:UBPRD424[P0]) = 0 and ExistingOf(uc:UBPR2170[-P5Q], 25000) > 25000, '0002', IF(ExistingOf(uc:UBPRD424[P0]) = 0 and ExistingOf(uc:UBPR2170[-P5Q], 25001) <= 25000, '0001', '0001'))))))
UBPRF969

DESCRIPTION
Size Code CALC Helper 6QTRBACK

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

UBPRHP02

DESCRIPTION
Other Derivative Contracts

NARRATIVE
Includes Foreign Exchange Contracts and Equity, Commodity, and Other Contracts

FORMULA
\[
\text{existingof(uc:UBPRE280[P0],0) + existingof(uc:UBPRE281[P0],0) + existingof(cc:RCONFT01[P0],0)}
\]
\[
+ \text{existingof(cc:RCONFT02[P0],0)}
\]

UBPRHP03

DESCRIPTION
HELD FOR TRADING OTHER DERIVATIVE CONTRACTS

NARRATIVE
Includes Foreign Exchange Contracts and Equity, Commodity and Other Contracts

FORMULA
\[
\text{existingof(uc:UBPRA127[P0],0) + existingof(uc:UBPRD508[P0],0) + existingof(cc:RCONFT01[P0],0)}
\]

UBPRHP04

DESCRIPTION
NON TRADED OTHER DERIVATIVE CONTRACTS

NARRATIVE
Includes Foreign Exchange Contracts and Equity, Commodity and Other Contracts

FORMULA
\[
\text{existingof(uc:UBPR8726[P0],0) + existingof(uc:UBPRE292[P0],0) + existingof(cc:RCONFT02[P0],0)}
\]