Capital Analysis--Page 11B

1 2% Category

1.1 UBPRHR46

DESCRIPTION
Total Balance Sheet Assets - 2 Percent Risk-Weight Category

NARRATIVE

FORMULA
if(uc:UBPRC752[P0] = 31 AND uc:UBPR9999[P0] > '2017-01-01', cc:RCFDHJ90[P0]*.02, if(uc:UBPRC752[P0] = 41 AND uc:UBPR9999[P0] > '2017-01-01', cc:RCONHJ90[P0]*.02,null))

2 4% Category

2.1 UBPRHR47

DESCRIPTION
Total Balance Sheet Assets - 4 Percent Risk-Weight Category

NARRATIVE

FORMULA

3 20% Category

3.1 UBPRD654

DESCRIPTION
Total Balance Sheet Assets - 20 Percent Risk-Weight Category

NARRATIVE
The total of all components in the 20% balance sheet asset category on Call Report Schedule RC-R is multiplied by 20%.

FORMULA

4 50% Category

4.1 UBPRF860

DESCRIPTION
Total Balance Sheet Assets - 50 Percent Risk-Weight Category
NARRATIVE

The total of all components in the 50% balance sheet asset category on Call Report Schedule RC-R is multiplied by 50%.

FORMULA

\[
\text{if(uc:UBPRC752[P0] = 31 \text{ AND } uc:UBPR9999[P0] > '2015-01-01', cc:RCFDD989[P0]*.50, if(uc:UBPRC752[P0] = 41 \text{ AND } uc:UBPR9999[P0] > '2015-01-01', cc:RCOND989[P0]*.50, uc:UBPR5334[P0] * .50 ))}
\]

5 100% Category

5.1 UBPR5340

DESCRIPTION

Total Balance Sheet Assets - 100 Percent Risk-Weight Category

NARRATIVE

The total of all components in the 100% balance sheet asset category on Call Report Schedule RC-R is multiplied by 100%.

FORMULA

\[
\text{if(uc:UBPRC752[P0] = 31 \text{ AND } uc:UBPR9999[P0] > '2015-01-01', cc:RCFDS503[P0]*1.5, if(uc:UBPRC752[P0] = 41 \text{ AND } uc:UBPR9999[P0] > '2015-01-01', cc:RCONS503[P0]*1.5, null))}
\]

6 150% Category

6.1 UBPRS503

DESCRIPTION

Total Balance Sheet Assets - 150 Percent Risk-Weight Category

NARRATIVE

The total of all components in the 150% balance sheet asset category on Call Report Schedule RC-R is multiplied by 150%.

FORMULA

\[
\text{if(uc:UBPRC752[P0] = 31 \text{ AND } uc:UBPR9999[P0] > '2015-01-01', cc:RCFDS503[P0]*1.5, if(uc:UBPRC752[P0] = 41 \text{ AND } uc:UBPR9999[P0] > '2015-01-01', cc:RCONS503[P0]*1.5, null))}
\]

7 250% Category

7.1 UBPRS504

DESCRIPTION

Total Balance Sheet Assets - 250 Percent Risk-Weight Category

NARRATIVE

The total of all components in the 250% balance sheet asset category on Call Report Schedule RC-R is multiplied by 250%.
FORMULA

8 300% Category

8.1 UBPRS505
DESCRIPTION
Total Balance Sheet Assets - 300 Percent Risk-Weight Category
NARRATIVE
The total of all components in the 300% balance sheet asset category on Call Report Schedule RC-R is multiplied by 300%.
FORMULA

9 400% Category

9.1 UBPRS506
DESCRIPTION
Total Balance Sheet Assets - 400 Percent Risk-Weight Category
NARRATIVE
The total of all components in the 400% balance sheet asset category on Call Report Schedule RC-R is multiplied by 400%.
FORMULA

10 600% Category

10.1 UBPRS507
DESCRIPTION
Total Balance Sheet Assets - 600 Percent Risk-Weight Category
NARRATIVE
The total of all components in the 600% balance sheet asset category on Call Report Schedule RC-R is multiplied by 600%.
FORMULA
11 1250% Category

11.1 UBPRS510

DESCRIPTION
Total Balance Sheet Assets - 1,250 Percent Risk-Weight Category

NARRATIVE
The total of all components in the 1,250% balance sheet asset category on Call Report Schedule RC-R is multiplied by 1,250%.

FORMULA

12 Other Risk-Weighting App Categories

12.1 UBPRH300

DESCRIPTION
Balance Sheet Assets - Application of Other Risk-Weighting Approaches Risk-Weighted Asset Amount

NARRATIVE
The total of all components in the application of other risk-weighting approaches risk-weighted asset amount category on Call Report Schedule RC-R.

FORMULA

13 Tot RWA Securitization Exp SSFA Mthd

13.1 UBPRH399

DESCRIPTION
Total On-Balance Sheet Securitization Exposures Risk-Weighted Asset Amount by Calculation Methodology Securitization Exposure Simplified Supervisory Formula Approach (SSFA)

NARRATIVE
The total of all components in the total on-balance sheet securitization exposures risk-weighted asset amount category by calculation methodology Simplified Supervisory Formula Approach (SSFA) category on Call Report Schedule RC-R.

FORMULA
14 Total RWA Securitization Exp Gross-Up

14.1 UBPRH400

DESCRIPTION
Total On-Balance Sheet Securitization Exposures Risk-Weighted Asset Amount by Calculation Methodology Gross-Up Approach

NARRATIVE
The total of all components in the total on-balance sheet securitization exposures risk-weighted asset amount by calculation methodology Gross-Up Approach category on Call Report Schedule RC-R.

FORMULA
\[
\text{IF}(\text{uc:UBPR9999}[P0] > '2015-01-01' \text{ and } \text{uc:UBPRC752}[P0] = 31, \text{cc:RCFDS479}[P0] + \text{cc:RCFDS484}[P0] + \text{cc:RCFDS489}[P0] + \text{cc:RCFDS494}[P0], \text{IF}(\text{uc:UBPR9999}[P0] > '2015-01-01' \text{ and } \text{uc:UBPRC752}[P0] = 41, \text{cc:RCONS479}[P0] + \text{cc:RCONS484}[P0] + \text{cc:RCONS489}[P0] + \text{cc:RCONS494}[P0], \text{NULL}))
\]

15 On-Balance Sheet Risk Weighted Assets

15.1 UBPRE648

DESCRIPTION
Total On-Balance Sheet Risk-Weighted Assets

NARRATIVE
Sum of all on-balance sheet risk-weighted assets from Call Report Schedule RC-R.

FORMULA
\[
\text{if}(\text{uc:UBPR9999}[P0] > '2017-01-01', (\text{uc:UBPRH46}[P0] + \text{uc:UBPRH47}[P0] + \text{uc:UBPRD654}[P0] + \text{uc:UBPRF860}[P0] + \text{uc:UBPR5340}[P0] + \text{uc:UBPR503}[P0] + \text{existingof}(\text{uc:UBPR504}[P0], 0) + \text{uc:UBPR505}[P0] + \text{uc:UBPR506}[P0] + \text{uc:UBPR507}[P0] + \text{uc:UBPR510}[P0] + \text{uc:UBPRH300}[P0] + \text{uc:UBPRH399}[P0] + \text{uc:UBPRH400}[P0]), (\text{uc:UBPRD654}[P0] + \text{uc:UBPR5340}[P0] + \text{uc:UBPR503}[P0] + \text{uc:UBPR505}[P0] + \text{uc:UBPR506}[P0] + \text{uc:UBPR507}[P0] + \text{uc:UBPR510}[P0] + \text{uc:UBPRH300}[P0] + \text{uc:UBPRH399}[P0] + \text{uc:UBPRH400}[P0]), (\text{uc:UBPRD654}[P0] + \text{uc:UBPR5340}[P0]))
\]

16 Memo 0% Category $

16.1 UBPR5320

DESCRIPTION
Total Balance Sheet Assets - 0 Percent Risk-Weight Category

NARRATIVE
The total of all components in the 0% balance sheet asset category on Call Report Schedule RC-R.

FORMULA
\[
\text{if}(\text{uc:UBPRC752}[P0] = 31 \text{ AND } \text{uc:UBPR9999}[P0] > '2015-01-01', \text{cc:RCFD987}[P0], \text{if}(\text{uc:UBPRC752}[P0] = 41 \text{ AND } \text{uc:UBPR9999}[P0] > '2015-01-01', \text{cc:RCOND987}[P0], \text{if}(\text{uc:UBPRC752}[P0] = 31 \text{ AND } \text{uc:UBPR9999}[P0] < '2015-01-01', \text{cc:RCFD5320}[P0], \text{if}(\text{uc:UBPRC752}[P0] = 41 \text{ AND } \text{uc:UBPR9999}[P0] < '2015-01-01', \text{cc:RCOND5320}[P0], \text{NULL})))
\]
17 2% Category

17.1 UBPRS569

DESCRIPTION
Total Derivatives, Off-Balance Sheet Items, and Other Items Subject to Risk Weighting (Excluding Securitization Exposures) - 2 Percent Risk-Weight Category

NARRATIVE
The total of all components in the 2% total derivatives, off-balance sheet items, and other items subject to risk weighting (excluding securitization exposures) category on Call Report Schedule RC-R is multiplied by 2%.

FORMULA

18 4% Category

18.1 UBPRS570

DESCRIPTION
Total Derivatives, Off-Balance Sheet Items, and Other Items Subject to Risk Weighting (Excluding Securitization Exposures) - 4 Percent Risk-Weight Category

NARRATIVE
The total of all components in the 4% total derivatives, off-balance sheet items, and other items subject to risk weighting (excluding securitization exposures) category on Call Report Schedule RC-R is multiplied by 4%.

FORMULA

19 10% Category

19.1 UBPRS571

DESCRIPTION
Total Derivatives, Off-Balance Sheet Items, and Other Items Subject to Risk Weighting (Excluding Securitization Exposures) - 10 Percent Risk-Weight Category

NARRATIVE
The total of all components in the 10% total derivatives, off-balance sheet items, and other items subject to risk weighting (excluding securitization exposures) category on Call Report Schedule RC-R is multiplied by 10%.

**FORMULA**

\[
\text{IF}(\text{uc:UBPR9999[P0]} > '2015-01-01' \text{ and uc:UBPRC752[P0]} = 31, \text{cc:RCFDS544[P0]} * .10, \text{IF}(\text{uc:UBPR9999[P0]} > '2015-01-01' \text{ and uc:UBPRC752[P0]} = 41, \text{cc:RCONS544[P0]} * .10, \text{null}))
\]

### 20 20% Category

**20.1 UBPRE649**

**DESCRIPTION**

Total Derivatives, Off-Balance Sheet Items, and Other Items Subject to Risk Weighting (Excluding Securitization Exposures) - 20 Percent Risk-Weight Category

**NARRATIVE**

The total of all components in the 20% total derivatives, off-balance sheet items, and other items subject to risk weighting (excluding securitization exposures) category on Call Report Schedule RC-R is multiplied by 20%.

**FORMULA**

\[
\text{if}(\text{uc:UBPRC752[P0]} = 31 \text{ AND uc:UBPR9999[P0]} > '2015-01-01', (\text{cc:RCFDD994[P0]} + \text{cc:RCFDG603[P0]} + \text{cc:RCFDG609[P0]} + \text{cc:RCFDG615[P0]} + \text{cc:RCFDS520[P0]} + \text{cc:RCFDG621[P0]} + \text{cc:RCFDS528[P0]} + \text{cc:RCFDG627[P0]} + \text{cc:RCFDS545[P0]} + \text{cc:RCFDS55[P0]} + \text{cc:RCFDH194[P0]}) * .20, \text{if}(\text{uc:UBPRC752[P0]} = 41 \text{ AND uc:UBPR9999[P0]} > '2015-01-01', (\text{cc:RCOND994[P0]} + \text{cc:RCONG603[P0]} + \text{cc:RCONG609[P0]} + \text{cc:RCONG615[P0]} + \text{cc:RCONG621[P0]} + \text{cc:RCONG627[P0]} + \text{cc:RCONG647[P0]} + \text{cc:RCONG654[P0]} + \text{cc:RCONG674[P0]}) * .20, \text{if}(\text{uc:UBPR9999[P0]} > '2002-01-01' \text{ and uc:UBPR9999[P0]} < '2015-01-01', (\text{uc:UBPRB581[P0]} + \text{uc:UBPRB652[P0]} + \text{uc:UBPRB657[P0]} + \text{uc:UBPRB662[P0]} + \text{uc:UBPRB666[P0]} + \text{uc:UBPRB671[P0]} + \text{uc:UBPRB687[P0]} + \text{uc:UBPRB689[P0]} + \text{uc:UBPRB694[P0]}) * .20, \text{if}(\text{uc:UBPR9999[P0]} < '2002-01-01' \text{ AND uc:UBPR9999[P0]} > '2001-01-01', (\text{uc:UBPRB647[P0]} + \text{uc:UBPRB652[P0]} + \text{uc:UBPRB657[P0]} + \text{uc:UBPRB662[P0]} + \text{uc:UBPRB666[P0]} + \text{uc:UBPRB671[P0]} + \text{uc:UBPRB684[P0]} + \text{uc:UBPRB689[P0]} + \text{uc:UBPRB694[P0]}) * .20, \text{NULL}))
\]

### 21 50% Category

**21.1 UBPRE650**

**DESCRIPTION**

Total Derivatives, Off-Balance Sheet Items, and Other Items Subject to Risk Weighting (Excluding Securitization Exposures) - 50 percent Risk-Weight Category

**NARRATIVE**

The total of all components in the 50% total derivatives, off-balance sheet items, and other items subject to risk weighting (excluding securitization exposures) category on Call Report Schedule RC-R is multiplied by 50%.

**FORMULA**

\[
\text{if}(\text{uc:UBPRC752[P0]} = 31 \text{ AND uc:UBPR9999[P0]} > '2015-01-01', (\text{cc:RCFDD995[P0]} + \text{cc:RCFDG604[P0]} + \text{cc:RCFDG610[P0]} + \text{cc:RCFDG616[P0]} + \text{cc:RCFDS521[P0]} + \text{cc:RCFDG622[P0]} + \text{cc:RCFDS529[P0]} + \text{cc:RCFDG628[P0]} + \text{cc:RCFDS546[P0]} + \text{cc:RCFDS555[P0]} + \text{cc:RCFDH195[P0]}) * .50, \text{if}(\text{uc:UBPRC752[P0]} = 41 \text{ AND uc:UBPR9999[P0]} > '2015-01-01', (\text{cc:RCOND995[P0]} + \text{cc:RCONG604[P0]} + \text{cc:RCONG609[P0]} + \text{cc:RCONG615[P0]} + \text{cc:RCONG621[P0]} + \text{cc:RCONG627[P0]} + \text{cc:RCONG647[P0]} + \text{cc:RCONG654[P0]} + \text{cc:RCONG674[P0]}) * .50, \text{if}(\text{uc:UBPR9999[P0]} > '2002-01-01' \text{ and uc:UBPR9999[P0]} < '2015-01-01', (\text{uc:UBPRB582[P0]} + \text{uc:UBPRB653[P0]} + \text{uc:UBPRB658[P0]} + \text{uc:UBPRB667[P0]} + \text{uc:UBPRB669[P0]}) * .50, \text{if}(\text{uc:UBPR9999[P0]} < '2002-01-01' \text{ AND uc:UBPR9999[P0]} > '2001-01-01', (\text{uc:UBPRB647[P0]} + \text{uc:UBPRB652[P0]} + \text{uc:UBPRB657[P0]} + \text{uc:UBPRB662[P0]} + \text{uc:UBPRB666[P0]} + \text{uc:UBPRB671[P0]} + \text{uc:UBPRB684[P0]} + \text{uc:UBPRB689[P0]} + \text{uc:UBPRB694[P0]}) * .50, \text{NULL}))
\]
22 100% Category

22.1 UBPRE651

DESCRIPTION
Total Derivatives, Off-Balance Sheet Items, and Other Items Subject to Risk Weighting (Excluding Securitization Exposures) - 100 Percent Risk-Weight Category

NARRATIVE
The total of all components in the 100% total derivatives, off-balance sheet items, and other items subject to risk weighting (excluding securitization exposures) category on Call Report Schedule RC-R is multiplied by 100%.

FORMULA
\[
\begin{align*}
\text{if}(\text{uc:UBPRC752}[P0] = 31 \text{ AND } \text{uc:UBPR9999}[P0] > '2015-01-01', (\text{cc:RCFDD996}[P0] + \text{cc:RCFDG605}[P0] + \text{cc:RCFDG611}[P0] + \text{cc:RCFDG617}[P0] + \text{cc:RCFDS522}[P0] + \text{cc:RCFDS523}[P0] + \text{cc:RCFDS530}[P0] + \text{cc:RCFDS629}[P0] + \text{cc:RCFDS547}[P0] + \text{cc:RCFDS556}[P0] + \text{cc:RCFDH196}[P0]) \text{, if}(\text{uc:UBPRC752}[P0] = 41 \text{ AND } \text{uc:UBPR9999}[P0] > '2015-01-01', (\text{cc:RCON996}[P0] + \text{cc:RCONG605}[P0] + \text{cc:RCONG611}[P0] + \text{cc:RCONG617}[P0] + \text{cc:RCONS522}[P0] + \text{cc:RCONS523}[P0] + \text{cc:RCONS530}[P0] + \text{cc:RCONS529}[P0] + \text{cc:RCONS547}[P0] + \text{cc:RCONS556}[P0] + \text{cc:RCONH196}[P0]), \text{IF}(\text{uc:UBPRC752}[P0] = 31 \text{ AND } \text{uc:UBPR9999}[P0] < '2015-01-01', \text{cc:RCFDB699}[P0] - \text{cc:RCFD5340}[P0], \text{IF}(\text{uc:UBPRC752}[P0] = 41 \text{ AND } \text{uc:UBPR9999}[P0] > '2001-04-01', \text{cc:RCONB699}[P0] - \text{cc:rcon5340}[P0], \text{NULL}))))
\end{align*}
\]

23 150% Category

23.1 UBPRH406

DESCRIPTION
Total Derivatives, Off-Balance Sheet Items, and Other Items Subject to Risk Weighting (Excluding Securitization Exposures) - 150 Percent Risk-Weight Category

NARRATIVE
The total of all components in the 150% total derivatives, off-balance sheet items, and other items subject to risk weighting (excluding securitization exposures) category on Call Report Schedule RC-R is multiplied by 150%.

FORMULA
\[
\begin{align*}
\text{if}(\text{uc:UBPRC752}[P0] = 31 \text{ AND } \text{uc:UBPR9999}[P0] > '2015-01-01', (\text{cc:RCFDS511}[P0] + \text{cc:RCFDS512}[P0] + \text{cc:RCFDS513}[P0] + \text{cc:RCFDS514}[P0] + \text{cc:RCFDS523}[P0] + \text{cc:RCFDS524}[P0] + \text{cc:RCFDS531}[P0] + \text{cc:RCFDS539}[P0] + \text{cc:RCFDS548}[P0] + \text{cc:RCFDS557}[P0] + \text{cc:RCFDH197}[P0]) \times 1.50, \text{if}(\text{uc:UBPRC752}[P0] = 41 \text{ AND } \text{uc:UBPR9999}[P0] > '2015-01-01', (\text{cc:RCONS511}[P0] + \text{cc:RCONS512}[P0] + \text{cc:RCONS513}[P0] + \text{cc:RCONS514}[P0] + \text{cc:RCONS523}[P0] + \text{cc:RCONS524}[P0] + \text{cc:RCONS531}[P0] + \text{cc:RCONS539}[P0] + \text{cc:RCONS548}[P0] + \text{cc:RCONS557}[P0] + \text{cc:RCONH197}[P0]) \times 1.50, \text{NULL}))
\end{align*}
\]

24 625% Category

24.1 UBPRS577

DESCRIPTION
Total Derivatives, Off-Balance Sheet Items, and Other Items Subject to Risk Weighting (Excluding Securitization Exposures) - 625 Percent Risk-Weight Category

NARRATIVE
The total of all components in the 625% total derivatives, off-balance sheet items, and other items subject to risk weighting (excluding securitization exposures) category on Call Report Schedule RC-R is multiplied by 625%.

FORMULA

25 937.5% Category

25.1 UBPR578

DESCRIPTION
Total Derivatives, Off-Balance Sheet Items, and Other Items Subject to Risk Weighting (Excluding Securitization Exposures) - 937.5 Percent Risk-Weight Category

NARRATIVE
The total of all components in the 937.5% total derivatives, off-balance sheet items, and other items subject to risk weighting (excluding securitization exposures) category on Call Report Schedule RC-R is multiplied by 937.5%.

FORMULA

26 1250% Category

26.1 UBPRH407

DESCRIPTION
Total Derivatives, Off-Balance Sheet Items, and Other Items Subject to Risk Weighting (Excluding Securitization Exposures) - 1,250 Percent Risk-Weight Category

NARRATIVE
The total of all components in the 1,250% total derivatives, off-balance sheet items, and other items subject to risk weighting (excluding securitization exposures) category on Call Report Schedule RC-R is multiplied by 1,250%.

FORMULA

27 1250% Category Securitization Exp

27.1 UBPRS497

DESCRIPTION
Off-Balance Sheet Securitization Exposure Amount at 1,250%

Updated Jul 05 2022  Page 9 of 32
NARRATIVE
Total Off-Balance Sheet Securitization Exposures at 1,250% category on Call Report Schedule RC-R multiplied by 1,250%.

FORMULA

28 Oth Risk-Weighting App Categories

28.1 UBPRH401
DESCRIPTION
Total Derivatives, Off-Balance Sheet Items, and Other Items Subject to Risk Weighting (Excluding Securitization Exposures) - Application of Other Risk-Weighting Approaches Risk-Weighted Asset Amount

NARRATIVE
The total of all components in the application of other risk-weighting approaches risk-weighted asset amount category on Call Report Schedule RC-R.

FORMULA

29 Tot RWA Securitization Exp SSFA Mthd

29.1 UBPRS498
DESCRIPTION
Total Off Balance Securitization Exposures Sheet Risk-Weighted Asset Amount by Calculation Methodology Simplified Supervisory Formula Approach (SSFA)

NARRATIVE
Total off balance sheet securitization exposures risk-weighted asset amount by calculation methodology Simplified Supervisory Formula Approach (SSFA) category on Call Report Schedule RC-R.

FORMULA

30 Total RWA Securitization Exp Gross-Up

30.1 UBPRS499
DESCRIPTION
Total Off Balance Sheet Securitization Exposures Risk-Weighted Asset Amount by Calculation Methodology Gross-Up Approach

NARRATIVE
Total off balance sheet securitization exposures risk-weighted asset amount by calculation methodology Gross-Up Approach category on Call Report Schedule RC-R

FORMULA
\[
\text{IF} (\text{uc:UBPR9999}[P0] > '2015-01-01' \text{ and uc:UBPRC752}[P0] = 31, \text{cc:RCFDS499}[P0], \text{IF} (\text{uc:UBPR9999}[P0] > '2015-01-01' \text{ and uc:UBPRC752}[P0] = 41, \text{cc:RCONS499}[P0], \text{null}))
\]

31 Tot Deriv, Off-BS and Oth Risk Wght

31.1 UBPRE652

DESCRIPTION
Total Derivatives, Off-Balance Sheet Items, and Other Items Subject to Risk Weighting

NARRATIVE
Sum of total derivatives, off-balance sheet items, and other items subject to risk weighting.

FORMULA
\[
\begin{align*}
\text{if} (\text{uc:UBPR9999}[P0] > '2015-01-01', (\text{uc:UBPRS569}[P0] + \text{uc:UBPRS570}[P0] + \text{uc:UBPRS571}[P0] + \text{uc:UBPRE649}[P0] + \text{uc:UBPRE650}[P0] + \text{uc:UBPRE651}[P0] + \text{uc:UBPRH406}[P0] + \text{uc:UBPRS577}[P0] + \text{uc:UBPRS578}[P0] + \text{uc:UBPRH407}[P0] + \text{uc:UBPRH401}[P0] + \text{uc:UBPRS498}[P0] + \text{uc:UBPRS499}[P0] + \text{uc:UBPRS497}[P0]), \\
(\text{uc:UBPRE649}[P0] + \text{uc:UBPRE650}[P0] + \text{uc:UBPRE651}[P0]))
\end{align*}
\]

32 Memo 0% Category $

32.1 UBPRE653

DESCRIPTION
Total Derivatives, Off-Balance Sheet Items, and Other Items Subject to Risk Weighting (Excluding Securitization Exposures) - 0 Percent Risk-Weight Category

NARRATIVE
The total of all components in the 0% total derivatives, off-balance sheet items, and other items subject to risk weighting (excluding securitization exposures) category on Call Report Schedule RC-R.

FORMULA
\[
\begin{align*}
\text{if} (\text{uc:UBPRC752}[P0] = 31 \text{ AND } \text{uc:UBPR9999}[P0] > '2015-01-01', (\text{cc:RCFDD993}[P0] + \text{cc:RCFDD999}[P0] + \text{cc:RCFDG614}[P0] + \text{cc:RCFDS543}[P0] + \text{cc:RCFDS550}[P0] + \text{cc:RCFDS553}[P0] + \text{cc:RCFDS557}[P0] + \text{cc:RCFDS559}[P0] + \text{cc:RCFDS571}[P0] + \text{cc:RCFDS577}[P0] + \text{cc:RCFDS581}[P0] + \text{cc:RCFDS583}[P0] + \text{cc:RCFDS585}[P0] + \text{cc:RCFDS587}[P0] + \text{cc:RCFDS589}[P0] + \text{cc:RCFDS591}[P0] + \text{cc:RCONG608}[P0] + \text{cc:RCONG614}[P0] + \text{cc:RCONG620}[P0] + \text{cc:RCONG626}[P0] + \text{cc:RCONG628}[P0] + \text{cc:RCONG629}[P0] + \text{cc:RCONG631}[P0] + \text{cc:RCONG633}[P0]), \\
(\text{uc:UBPR646}[P0] + \text{uc:UBPR651}[P0] + \text{uc:UBPR656}[P0] + \text{uc:UBPR661}[P0] + \text{uc:UBPR665}[P0] + \text{uc:UBPR669}[P0] + \text{uc:UBPR683}[P0] + \text{uc:UBPR688}[P0] + \text{uc:UBPR693}[P0]))
\end{align*}
\]

33 Standardized Market Risk Weighted Assets

33.1 UBPRS581

Updated Jul 05 2022
DESCRIPTION
Standardized Market-Risk Weighted Assets

NARRATIVE
Standardized market-risk weighted assets (applicable only to those banks that are covered by the market risk capital rule) from Call Report Schedule RC-R.

FORMULA

34 Risk-Weighted Asset Before Ded

34.1 UBPRE654

DESCRIPTION
Risk-Weighted Assets Before Deductions

NARRATIVE
The sum of total on and off -balance sheet risk-weighted assets.

FORMULA

35 Excess Allowable LN&LS Loss

35.1 UBPRA222

DESCRIPTION
Excess Allowable Loan and Lease Loss Allowance

NARRATIVE
Excess Allowable Loan and Lease Loss Allowance from Call Report Schedule RC-R.

FORMULA
IF(uc:UBPRC752[P0] = 31, cc:RCFDA222[P0], IF(uc:UBPRC752[P0] = 41, cc:RCONA222[P0], NULL))

36 Allocated Transfer Risk Reserve

36.1 UBPR3128

DESCRIPTION
Allocated Transfer Risk Reserve

NARRATIVE
Allocated Transfer Risk Reserve from Call Report Schedule RC-R.

FORMULA
37 Total Risk Weighted Assets

37.1 UBPRE660

DESCRIPTION
Total Risk-Weighted Assets

NARRATIVE
Total risk-weighted assets from Call Report Schedule RC-R less (prior to March 31, 2010) the adjustment for financial subsidiaries.

FORMULA
\[
\text{if}(\text{uc:UBPRC752}[P0] = 31 \text{ AND } \text{uc:UBPR9999}[P0] > '2015-01-01', \text{cc:RCFDG641}[P0], \text{if}(\text{uc:UBPRC752}[P0] = 41 \text{ AND } \\
\text{uc:UBPR9999}[P0] > '2015-01-01', \text{cc:RCONG641}[P0], \text{uc:UBPRA223}[P0]))
\]

38 Current Credit Exposure All Derivatives

38.1 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
\[
\text{if}(\text{uc:UBPRC752}[P0] = 31 \text{ and } \text{uc:UBPR9999}[P0] > '2015-01-01', \text{cc:RCFDG642}[P0], \text{if}(\text{uc:UBPRC752}[P0] = 41 \text{ and } \\
\text{uc:UBPR9999}[P0] > '2015-01-01', \text{cc:RCONG642}[P0], \text{if}(\text{uc:UBPRC752}[P0] = 31, \text{cc:RCFD8764}[P0], \text{if}(\text{uc:UBPRC752}[P0] = 41, \text{cc:RCON8764}[P0], \text{NULL})))
\]

39 OTC Contracts Total

39.1 UBPRH408

DESCRIPTION
Total Notional Principal Amount of Over-the-Counter Derivative Contracts

NARRATIVE
Total notional principal amount of over-the-counter derivative contracts from Call Report Schedule RC-R.

FORMULA
\[
\text{IF}(\text{uc:UBPR9999}[P0] > '2015-01-01', \text{uc:UBPRH402}[P0] + \text{uc:UBPRH403}[P0], \text{null})
\]

40 Interest Rate
40.1 UBPRH402

DESCRIPTION
Total Notional Principal Amount of Over-the-Counter Interest Rate Derivative Contracts

NARRATIVE
Total notional principal amount of over-the-counter interest rate derivative contracts from Call Report Schedule RC-R

FORMULA

41 All Other

41.1 UBPRH403

DESCRIPTION
Total Notional Principal Amount of All Other Derivative Contracts

NARRATIVE
Total notional principal amount of all other derivative contracts from Call Report Schedule RC-R

FORMULA

42 Centrally Cleared Contracts Total

42.1 UBPRH409

DESCRIPTION
Total Notional Principal Amount of Centrally Cleared Derivative Contracts

NARRATIVE
Total notional principal amount of centrally cleared derivative contracts from Call Report Schedule RC-R

FORMULA
IF(uc:UBPR9999[P0] > '2015-01-01', uc:UBPRH404[P0] + uc:UBPRH405[P0], null)

43 Interest Rate

43.1 UBPRH404
DESCRIPTION
Total Notional Principal Amount of Centrally Cleared Interest Rate Derivative Contracts

NARRATIVE
Total notional principal amount of centrally cleared interest rate derivative contracts from Call Report Schedule RC-R.

FORMULA
\[
\begin{align*}
\text{IF}(\text{uc:UBPR9999}[P0] > '2015-01-01' \text{ and } \text{uc:UBPRC752}[P0] = 31, & \text{cc:RCFDS603}[P0] + \text{cc:RCFDS604}[P0] + \\
& \text{cc:RCFDS605}[P0], \text{IF}(\text{uc:UBPR9999}[P0] > '2015-01-01' \text{ and } \text{uc:UBPRC752}[P0] = 41, & \text{cc:RCONS603}[P0] + \\
& \text{cc:RCONS604}[P0] + \text{cc:RCONS605}[P0], \text{null}))
\end{align*}
\]

44 All Other

44.1 UBPRH405

DESCRIPTION
Total Principal Amount of All Other Centrally Cleared Derivative Contracts

NARRATIVE
Total principal amount of all other centrally cleared derivative contracts from Call Report Schedule RC-R.

FORMULA
\[
\begin{align*}
\text{IF}(\text{uc:UBPR9999}[P0] > '2015-01-01' \text{ and } \text{uc:UBPRC752}[P0] = 31, & \text{cc:RCFDS606}[P0] + \text{cc:RCFDS607}[P0] + \\
& \text{cc:RCFDS608}[P0] + \text{cc:RCFDS609}[P0] + \text{cc:RCFDS610}[P0] + \text{cc:RCFDS611}[P0] + \text{cc:RCFDS612}[P0] + \text{cc:RCFDS613}[P0] + \\
& \text{cc:RCFDS614}[P0] + \text{cc:RCFDS615}[P0] + \text{cc:RCFDS616}[P0] + \text{cc:RCFDS617}[P0] + \text{cc:RCFDS618}[P0] + \\
& \text{cc:RCFDS619}[P0] + \text{cc:RCFDS620}[P0] + \text{cc:RCFDS621}[P0] + \text{cc:RCFDS622}[P0] + \text{cc:RCFDS623}[P0], \text{IF}(\text{uc:UBPR9999}[P0] > '2015-01-01' \text{ and } \text{uc:UBPRC752}[P0] = 41, & \\
& \text{cc:RCONS606}[P0] + \text{cc:RCONS607}[P0] + \text{cc:RCONS608}[P0] + \text{cc:RCONS609}[P0] + \text{cc:RCONS610}[P0] + \text{cc:RCONS611}[P0] + \\
& \text{cc:RCONS612}[P0] + \text{cc:RCONS613}[P0] + \text{cc:RCONS614}[P0] + \text{cc:RCONS615}[P0] + \text{cc:RCONS616}[P0] + \text{cc:RCONS617}[P0] + \\
& \text{cc:RCONS618}[P0] + \text{cc:RCONS619}[P0] + \text{cc:RCONS620}[P0] + \text{cc:RCONS621}[P0] + \text{cc:RCONS622}[P0] + \\
& \text{cc:RCONS623}[P0], \text{null}))
\end{align*}
\]
Referenced Concepts

**UBPR1651**

DESCRIPTION
Amounts Used in Calculating Regulatory Capital Ratios Market Risk Equivalent Assets

FORMULA
\[
\text{IF}(\text{uc:UBPRC752}[P0] = 31, \text{cc:RCFD1651}[P0], \text{IF}(\text{uc:UBPRC752}[P0] = 41, \text{cc:RCON1651}[P0], \text{NULL}))
\]

**UBPR5327**

DESCRIPTION
Total Assets (20% Risk-Weight)

FORMULA
\[
\text{IF}(\text{uc:UBPRC752}[P0] = 31, \text{cc:RCFD5327}[P0], \text{IF}(\text{uc:UBPRC752}[P0] = 41, \text{cc:RCON5327}[P0], \text{NULL}))
\]

**UBPR5334**

DESCRIPTION
Total Assets (50% Risk-Weight)

FORMULA
\[
\text{IF}(\text{uc:UBPRC752}[P0] = 31, \text{cc:RCFD5334}[P0], \text{IF}(\text{uc:UBPRC752}[P0] = 41, \text{cc:RCON5334}[P0], \text{NULL}))
\]

**UBPR5340**

DESCRIPTION
Total Balance Sheet Assets - 100 Percent Risk-Weight Category

NARRATIVE
The total of all components in the 100% balance sheet asset category on Call Report Schedule RC-R is multiplied by 100%.

FORMULA
\[
\text{if}(\text{uc:UBPRC752}[P0] = 31 \text{ AND } \text{uc:UBPR9999}[P0] > '2015-01-01', \text{cc:RCFDD990}[P0], \text{if}(\text{uc:UBPRC752}[P0] = 41 \text{ AND } \text{uc:UBPR9999}[P0] > '2015-01-01', \text{cc:RCOND990}[P0], \text{if}(\text{uc:UBPRC752}[P0] = 31 \text{ AND } \text{uc:UBPR9999}[P0] < '2015-01-01', \text{cc:RCFD5340}[P0], \text{if}(\text{uc:UBPRC752}[P0] = 41 \text{ AND } \text{uc:UBPR9999}[P0] < '2015-01-01', \text{cc:RCON5340}[P0], \text{NULL})))
\]

**UBPR9999**

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

FORMULA
Context.Period.EndDate

**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))))

UBPRB548
DESCRIPTION
Financial Standby Letters of Credit-0%

FORMULA

UBPRB581
DESCRIPTION
Financial Standby Letters of Credit-20%

FORMULA

UBPRB582
DESCRIPTION
Financial Standby Letters of Credit-50%

FORMULA
IF(uc:UBPRC752[P0] = 31 AND uc:UBPR9999[P0] > = '2002-03-31', cc:RCFDB582[P0], IF(uc:UBPRC752[P0] = 41 AND uc:UBPR9999[P0] > = '2002-03-31', cc:RCONB582[P0], NULL))

UBPRB646
DESCRIPTION
Financial Standby Letters of Credit - 0%

FORMULA
IF(uc:UBPRC752[P0] = 31, cc:RCFDB646[P0], IF(uc:UBPRC752[P0] = 41, cc:RCONB646[P0], NULL))

UBPRB647
DESCRIPTION
Financial Standby Letters of Credit - 20%

FORMULA
IF(uc:UBPRC752[P0] = 31, cc:RCFDB647[P0], IF(uc:UBPRC752[P0] = 41, cc:RCONB647[P0], NULL))
UBPRB648
DESCRIPTION
Financial Standby Letters of Credit - 50%
FORMULA
IF(uc:UBPRC752[P0] = 31, cc:RCFDB648[P0], IF(uc:UBPRC752[P0] = 41, cc:RCONB648[P0], NULL))

UBPRB651
DESCRIPTION
Performance Standby Letters of Credit - 0%
FORMULA
IF(uc:UBPRC752[P0] = 31, cc:RCFDB651[P0], IF(uc:UBPRC752[P0] = 41, cc:RCONB651[P0], NULL))

UBPRB652
DESCRIPTION
Performance Standby Letters of Credit - 20%
FORMULA
IF(uc:UBPRC752[P0] = 31, cc:RCFDB652[P0], IF(uc:UBPRC752[P0] = 41, cc:RCONB652[P0], NULL))

UBPRB653
DESCRIPTION
Performance Standby Letters of Credit - 50%
FORMULA
IF(uc:UBPRC752[P0] = 31, cc:RCFDB653[P0], IF(uc:UBPRC752[P0] = 41, cc:RCONB653[P0], NULL))

UBPRB656
DESCRIPTION
Commercial and Similar Letters of Credit - 0%
FORMULA
IF(uc:UBPRC752[P0] = 31, cc:RCFDB656[P0], IF(uc:UBPRC752[P0] = 41, cc:RCONB656[P0], NULL))

UBPRB657
DESCRIPTION
Commercial and Similar Letters of Credit - 20%
FORMULA
IF(uc:UBPRC752[P0] = 31, cc:RCFDB657[P0], IF(uc:UBPRC752[P0] = 41, cc:RCONB657[P0], NULL))
DESCRIPTION
Commercial and Similar Letters of Credit - 50%

FORMULA
IF(uc:UBPRC752[P0] = 31, cc: RCFDB658[P0], IF(uc:UBPRC752[P0] = 41, cc: RCONB658[P0], NULL))

UBPRB661
DESCRIPTION
Risk Participations in Bankers Acceptances Acquired by the Reporting Institution - 0%

FORMULA
IF(uc:UBPRC752[P0] = 31, cc: RCFDB661[P0], IF(uc:UBPRC752[P0] = 41, cc: RCONB661[P0], NULL))

UBPRB662
DESCRIPTION
Risk Participations in Bankers Acceptances Acquired by the Reporting Institution - 20%

FORMULA
IF(uc:UBPRC752[P0] = 31, cc: RCFDB662[P0], IF(uc:UBPRC752[P0] = 41, cc: RCONB662[P0], NULL))

UBPRB665
DESCRIPTION
Securities Lent - 0%

FORMULA
IF(uc:UBPRC752[P0] = 31, cc: RCFDB665[P0], IF(uc:UBPRC752[P0] = 41, cc: RCONB665[P0], NULL))

UBPRB666
DESCRIPTION
Securities Lent - 20%

FORMULA
IF(uc:UBPRC752[P0] = 31, cc: RCFDB666[P0], IF(uc:UBPRC752[P0] = 41, cc: RCONB666[P0], NULL))

UBPRB667
DESCRIPTION
Securities Lent - 50%

FORMULA
IF(uc:UBPRC752[P0] = 31, cc: RCFDB667[P0], IF(uc:UBPRC752[P0] = 41, cc: RCONB667[P0], NULL))

UBPRB670
DESCRIPTION
Retained Recourse on Small Business Obligations Sold With Recourse - 0%
FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFDB670[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONB670[P0], NULL))

UBPRB671
DESCRIPTION
Retained Recourse on Small Business Obligations Sold With Recourse - 20%
FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFDB671[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONB671[P0], NULL))

UBPRB672
DESCRIPTION
Retained Recourse on Small Business Obligations Sold With Recourse - 50%
FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFDB672[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONB672[P0], NULL))

UBPRB677
DESCRIPTION
All Other Financial Assets Sold With Recourse - 0%
FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFDB677[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONB677[P0], NULL))

UBPRB678
DESCRIPTION
All Other Financial Assets Sold With Recourse - 20%
FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFDB678[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONB678[P0], NULL))

UBPRB679
DESCRIPTION
All Other Financial Assets Sold With Recourse - 50%
FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFDB679[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONB679[P0], NULL))

UBPRB683
DESCRIPTION
All Other Off-Balance Sheet Liabilities - 0%
FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFDB683[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONB683[P0], NULL))
UBPRB684
DESCRIPTION
All Other Off-Balance Sheet Liabilities - 20%
FORMULA
\[
\text{IF}(uc:UBPRC752[P0] = 31, cc:RCFDB684[P0], \text{IF}(uc:UBPRC752[P0] = 41, cc:RCONB684[P0], NULL))
\]

UBPRB685
DESCRIPTION
All Other Off-Balance Sheet Liabilities - 50%
FORMULA
\[
\text{IF}(uc:UBPRC752[P0] = 31, cc:RCFDB685[P0], \text{IF}(uc:UBPRC752[P0] = 41, cc:RCONB685[P0], NULL))
\]

UBPRB688
DESCRIPTION
Commitments with an Original Maturity Exceeding one Year - 0%
FORMULA
\[
\text{IF}(uc:UBPRC752[P0] = 31, cc:RCFDB688[P0], \text{IF}(uc:UBPRC752[P0] = 41, cc:RCONB688[P0], NULL))
\]

UBPRB689
DESCRIPTION
Commitments with an Original Maturity Exceeding one Year - 20%
FORMULA
\[
\text{IF}(uc:UBPRC752[P0] = 31, cc:RCFDB689[P0], \text{IF}(uc:UBPRC752[P0] = 41, cc:RCONB689[P0], NULL))
\]

UBPRB690
DESCRIPTION
Commitments with an Original Maturity Exceeding one Year - 50%
FORMULA
\[
\text{IF}(uc:UBPRC752[P0] = 31, cc:RCFDB690[P0], \text{IF}(uc:UBPRC752[P0] = 41, cc:RCONB690[P0], NULL))
\]

UBPRB693
DESCRIPTION
Derivative Contracts - 0%
FORMULA
\[
\text{IF}(uc:UBPRC752[P0] = 31, cc:RCFDB693[P0], \text{IF}(uc:UBPRC752[P0] = 41, cc:RCONB693[P0], NULL))
\]
**DESCRIPTION**

Derivative Contracts - 20%

**FORMULA**

\[
\text{IF}(\text{uc:UBPRC752}[P0] = 31, \text{cc:RCFDB694}[P0], \text{IF}(\text{uc:UBPRC752}[P0] = 41, \text{cc:RCONB694}[P0], \text{NULL}))
\]

**UBPRB695**

**DESCRIPTION**

Derivative Contracts - 50%

**FORMULA**

\[
\text{IF}(\text{uc:UBPRC752}[P0] = 31, \text{cc:RCFDB695}[P0], \text{IF}(\text{uc:UBPRC752}[P0] = 41, \text{cc:RCONB695}[P0], \text{NULL}))
\]

**UBPRC752**

**DESCRIPTION**

REPORTING FORM NUMBER

**FORMULA**

**UBPRD654**

**DESCRIPTION**

Total Balance Sheet Assets - 20 Percent Risk-Weight Category

**NARRATIVE**

The total of all components in the 20% balance sheet asset category on Call Report Schedule RC-R is multiplied by 20%.

**FORMULA**

\[
\text{if}(\text{uc:UBPRC752}[P0] = 31 \ \text{AND} \ \text{uc:UBPR9999}[P0] > '2015-01-01', \text{cc:RCFDD988}[P0]*.20, \text{if}(\text{uc:UBPRC752}[P0] = 41 \ \text{AND} \ \text{uc:UBPR9999}[P0] > '2015-01-01', \text{cc:RCOND988}[P0]*.20, \text{uc:UBPR5327}[P0] * .20 ))
\]

**UBPRE648**

**DESCRIPTION**

Total On-Balance Sheet Risk-Weighted Assets

**NARRATIVE**

Sum of all on-balance sheet risk-weighted assets from Call Report Schedule RC-R.

**FORMULA**

\[
\text{if}(\text{uc:UBPR9999}[P0] > '2017-01-01', (\text{uc:UBPRHR46}[P0] + \text{uc:UBPRHR47}[P0] + \text{uc:UBPRD654}[P0] + \text{uc:UBPRF860}[P0] + \text{uc:UBPR5340}[P0] + \text{uc:UBPRS503}[P0] + \text{existingof}(\text{uc:UBPRS504}[P0],0) + \text{uc:UBPRS505}[P0] + \text{uc:UBPRS506}[P0] + \text{uc:UBPRS507}[P0] + \text{uc:UBPRS510}[P0] + \text{uc:UBPRH300}[P0] + \text{uc:UBPRH399}[P0] + \text{uc:UBPRH400}[P0]),(\text{if}(\text{uc:UBPR9999}[P0] < = '2016-12-31' \ \text{and} \ \text{uc:UBPR9999}[P0] > '2015-01-01', (\text{uc:UBPR654}[P0] + \text{uc:UBPRD654}[P0] + \text{uc:UBPRF860}[P0] + \text{uc:UBPR5340}[P0] + \text{uc:UBPRS503}[P0] + \text{uc:UBPRS505}[P0] + \text{uc:UBPRS506}[P0] + \text{uc:UBPRS507}[P0] + \text{uc:UBPRS510}[P0] + \text{uc:UBPRH300}[P0] + \text{uc:UBPRH399}[P0] + \text{uc:UBPRH400}[P0]),(\text{uc:UBPR654}[P0] + \text{uc:UBPRD654}[P0] + \text{uc:UBPRF860}[P0] + \text{uc:UBPR5340}[P0])))
\]

**UBPRE649**
DESCRIPTION
Total Derivatives, Off-Balance Sheet Items, and Other Items Subject to Risk Weighting (Excluding Securitization Exposures)
- 20 Percent Risk-Weight Category

NARRATIVE
The total of all components in the 20% total derivatives, off-balance sheet items, and other items subject to risk weighting (excluding securitization exposures) category on Call Report Schedule RC-R is multiplied by 20%.

FORMULA

\[
\text{if}(\text{uc:UBPRC752}[P0] = 31 \text{ AND } \text{uc:UBPR9999}[P0] > '2015-01-01', (\text{cc:RCFDD994}[P0] + \text{cc:RCFDG603}[P0] + \text{cc:RCFDG609}[P0] + \text{cc:RCFDG615}[P0] + \text{cc:RCFDD520}[P0] + \text{cc:RCFDG621}[P0] + \text{cc:RCFDG627}[P0] + \text{cc:RCFDG645}[P0] + \text{cc:RCFDG554}[P0] + \text{cc:RCFDH194}[P0]) * .20, \text{if}(\text{uc:UBPRC752}[P0] = 41 \text{ AND } \text{uc:UBPR9999}[P0] > '2015-01-01', (\text{cc:RCOND994}[P0] + \text{cc:RCONG603}[P0] + \text{cc:RCONG609}[P0] + \text{cc:RCONG615}[P0] + \text{cc:RCONS520}[P0] + \text{cc:RCONG621}[P0] + \text{cc:RCONS528}[P0] + \text{cc:RCONG627}[P0] + \text{cc:RCONS545}[P0] + \text{cc:RCONS554}[P0] + \text{cc:RCONH194}[P0]) * .20, \text{if}(\text{uc:UBPR9999}[P0] > '2002-01-01' \text{ AND } \text{uc:UBPR9999}[P0] < '2015-01-01', (\text{uc:UBPRB581}[P0] + \text{uc:UBPRB657}[P0] + \text{uc:UBPRB662}[P0] + \text{uc:UBPRB666}[P0] + \text{uc:UBPRB671}[P0] + \text{uc:UBPRB678}[P0] + \text{uc:UBPRB684}[P0] + \text{uc:UBPRB689}[P0] + \text{uc:UBPRB694}[P0]) * .20, \text{if}(\text{uc:UBPR9999}[P0] < '2002-01-01' \text{ AND } \text{uc:UBPR9999}[P0] > '2001-01-01', (\text{uc:UBPRB647}[P0] + \text{uc:UBPRB652}[P0] + \text{uc:UBPRB657}[P0] + \text{uc:UBPRB662}[P0] + \text{uc:UBPRB666}[P0] + \text{uc:UBPRB671}[P0] + \text{uc:UBPRB678}[P0] + \text{uc:UBPRB684}[P0] + \text{uc:UBPRB689}[P0] + \text{uc:UBPRB694}[P0]) * .20, \text{NULL}))
\]

UBPRE650
DESCRIPTION
Total Derivatives, Off-Balance Sheet Items, and Other Items Subject to Risk Weighting (Excluding Securitization Exposures)
- 50 percent Risk-Weight Category

NARRATIVE
The total of all components in the 50% total derivatives, off-balance sheet items, and other items subject to risk weighting (excluding securitization exposures) category on Call Report Schedule RC-R is multiplied by 50%.

FORMULA

\[
\text{if}(\text{uc:UBPRC752}[P0] = 31 \text{ AND } \text{uc:UBPR9999}[P0] > '2015-01-01', (\text{cc:RCFDD995}[P0] + \text{cc:RCFDG604}[P0] + \text{cc:RCFDG610}[P0] + \text{cc:RCFDG616}[P0] + \text{cc:RCFDD521}[P0] + \text{cc:RCFDG622}[P0] + \text{cc:RCFDG628}[P0] + \text{cc:RCFDD546}[P0] + \text{cc:RCFDG554}[P0] + \text{cc:RCFDH195}[P0]) * .50, \text{if}(\text{uc:UBPRC752}[P0] = 41 \text{ AND } \text{uc:UBPR9999}[P0] > '2015-01-01', (\text{cc:RCOND995}[P0] + \text{cc:RCONG604}[P0] + \text{cc:RCONG609}[P0] + \text{cc:RCONG615}[P0] + \text{cc:RCONS521}[P0] + \text{cc:RCONG622}[P0] + \text{cc:RCONS528}[P0] + \text{cc:RCONG627}[P0] + \text{cc:RCONS546}[P0] + \text{cc:RCONS554}[P0] + \text{cc:RCONH195}[P0]) * .50, \text{if}(\text{uc:UBPR9999}[P0] > '2002-01-01' \text{ AND } \text{uc:UBPR9999}[P0] < '2015-01-01', (\text{uc:UBPRB582}[P0] + \text{uc:UBPRB657}[P0] + \text{uc:UBPRB662}[P0] + \text{uc:UBPRB666}[P0] + \text{uc:UBPRB671}[P0] + \text{uc:UBPRB678}[P0] + \text{uc:UBPRB684}[P0] + \text{uc:UBPRB689}[P0] + \text{uc:UBPRB695}[P0]) * .50, \text{null}))
\]

UBPRE651
DESCRIPTION
Total Derivatives, Off-Balance Sheet Items, and Other Items Subject to Risk Weighting (Excluding Securitization Exposures)
- 100 Percent Risk-Weight Category

NARRATIVE
The total of all components in the 100% total derivatives, off-balance sheet items, and other items subject to risk weighting (excluding securitization exposures) category on Call Report Schedule RC-R is multiplied by 100%.
FORMULA

UBPRE652
DESCRIPTION
Total Derivatives, Off-Balance Sheet Items, and Other Items Subject to Risk Weighting

NARRATIVE
Sum of total derivatives, off-balance sheet items, and other items subject to risk weighting.

FORMULA

UBPRE659
DESCRIPTION
Mkt Risk Asset & Fin Sub Adj

NARRATIVE
From March 31, 2001 forward includes market risk equivalent assets from Call Report Schedule RC-R. Also includes the adjustment to risk-weighted assets for financial subsidiaries from Call Report Schedule RC-R.

FORMULA
IF(uc:UBPR9999[P0] > '2001-01-01', uc:UBPR1651[P0], null)

UBPRF860
DESCRIPTION
Total Balance Sheet Assets - 50 Percent Risk-Weight Category

NARRATIVE
The total of all components in the 50% balance sheet asset category on Call Report Schedule RC-R is multiplied by 50%.

FORMULA

UBPRH300
DESCRIPTION
Balance Sheet Assets - Application of Other Risk-Weighting Approaches Risk-Weighted Asset Amount

NARRATIVE
The total of all components in the application of other risk-weighting approaches risk-weighted asset amount category on Call Report Schedule RC-R.

FORMULA

UBPRH399
DESCRIPTION
Total On-Balance Sheet Securitization Exposures Risk-Weighted Asset Amount by Calculation Methodology Securitization Exposure Simplified Supervisory Formula Approach (SSFA)

NARRATIVE
The total of all components in the total on-balance sheet securitization exposures risk-weighted asset amount by calculation methodology Simplified Supervisory Formula Approach (SSFA) category on Call Report Schedule RC-R.

FORMULA

UBPRH400
DESCRIPTION
Total On-Balance Sheet Securitization Exposures Risk-Weighted Asset Amount by Calculation Methodology Gross-Up Approach

NARRATIVE
The total of all components in the total on-balance sheet securitization exposures risk-weighted asset amount by calculation methodology Gross-Up Approach category on Call Report Schedule RC-R.

FORMULA

UBPRH401
DESCRIPTION
Total Derivatives, Off-Balance Sheet Items, and Other Items Subject to Risk Weighting (Excluding Securitization Exposures) - Application of Other Risk-Weighting Approaches Risk-Weighted Asset Amount

NARRATIVE
The total of all components in the application of other risk-weighting approaches risk-weighted asset amount category on Call Report Schedule RC-R.

FORMULA


UBPRH402

DESCRIPTION
Total Notional Principal Amount of Over-the-Counter Interest Rate Derivative Contracts

NARRATIVE
Total notional principal amount of over-the-counter interest rate derivative contracts from Call Report Schedule RC-R

FORMULA


UBPRH403

DESCRIPTION
Total Notional Principal Amount of All Other Derivative Contracts

NARRATIVE
Total notional principal amount of all other derivative contracts from Call Report Schedule RC-R

FORMULA


UBPRH404

DESCRIPTION
Total Notional Principal Amount of Centrally Cleared Interest Rate Derivative Contracts

NARRATIVE
Total notional principal amount of centrally cleared interest rate derivative contracts from Call Report Schedule RC-R.

FORMULA

UBPRH405

DESCRIPTION
Total Principal Amount of All Other Centrally Cleared Derivative Contracts

NARRATIVE
Total principal amount of all other centrally cleared derivative contracts from Call Report Schedule RC-R.

FORMULA

UBPRH406

DESCRIPTION
Total Derivatives, Off-Balance Sheet Items, and Other Items Subject to Risk Weighting (Excluding Securitization Exposures) - 150 Percent Risk-Weight Category

NARRATIVE
The total of all components in the 150% total derivatives, off-balance sheet items, and other items subject to risk weighting (excluding securitization exposures) category on Call Report Schedule RC-R is multiplied by 150%.

FORMULA

UBPRH407

DESCRIPTION
Total Derivatives, Off-Balance Sheet Items, and Other Items Subject to Risk Weighting (Excluding Securitization Exposures) - 1,250 Percent Risk-Weight Category

NARRATIVE
The total of all components in the 1,250% total derivatives, off-balance sheet items, and other items subject to risk weighting (excluding securitization exposures) category on Call Report Schedule RC-R is multiplied by 1,250%.

FORMULA

UBPRHR46

Updated Jul 05 2022
DESCRIPTION
Total Balance Sheet Assets - 2 Percent Risk-Weight Category

FORMULA
if(uc:UBPRC752[P0] = 31 AND uc:UBPR9999[P0] > '2017-01-01', cc:RCFDHJ90[P0]*.02, if(uc:UBPRC752[P0] = 41 AND uc:UBPR9999[P0] > '2017-01-01', cc:RCONHJ90[P0]*.02,null))

UBPRHR47
DESCRIPTION
Total Balance Sheet Assets - 4 Percent Risk-Weight Category

FORMULA

UBPRS497
DESCRIPTION
Off-Balance Sheet Securitization Exposure Amount at 1,250%

NARRATIVE
Total Off-Balance Sheet Securitization Exposures at 1,250% category on Call Report Schedule RC-R multiplied by 1,250%.

FORMULA

UBPRS498
DESCRIPTION
Total Off Balance Securitization Exposures Sheet Risk-Weighted Asset Amount by Calculation Methodology Simplified Supervisory Formula Approach (SSFA)

NARRATIVE
Total off balance sheet securitization exposures risk-weighted asset amount by calculation methodology Simplified Supervisory Formula Approach (SSFA) category on Call Report Schedule RC-R

FORMULA

UBPRS499
DESCRIPTION
Total Off Balance Sheet Securitization Exposures Risk-Weighted Asset Amount by Calculation Methodology Gross-Up Approach

NARRATIVE
Total off balance sheet securitization exposures risk-weighted asset amount by calculation methodology Gross-Up Approach category on Call Report Schedule RC-R

FORMULA

UBPRS503
DESCRIPTION
Total Balance Sheet Assets - 150 Percent Risk-Weight Category

NARRATIVE
The total of all components in the 150% balance sheet asset category on Call Report Schedule RC-R is multiplied by 150%.

FORMULA

UBPRS504
DESCRIPTION
Total Balance Sheet Assets - 250 Percent Risk-Weight Category

NARRATIVE
The total of all components in the 250% balance sheet asset category on Call Report Schedule RC-R is multiplied by 250%.

FORMULA

UBPRS505
DESCRIPTION
Total Balance Sheet Assets - 300 Percent Risk-Weight Category

NARRATIVE
The total of all components in the 300% balance sheet asset category on Call Report Schedule RC-R is multiplied by 300%.

FORMULA

UBPRS506
DESCRIPTION
Total Balance Sheet Assets - 400 Percent Risk-Weight Category

NARRATIVE
The total of all components in the 400% balance sheet asset category on Call Report Schedule RC-R is multiplied by 400%.

**FORMULA**

\[
\text{IF}(\text{uc:UBPR9999}[P0] > '2015-01-01' \text{ and uc:UBPRC752}[P0] = 31, \text{cc:RCFDS506}[P0]*4, \text{IF}(\text{uc:UBPR9999}[P0] > '2015-01-01' \text{ and uc:UBPRC752}[P0] = 41, \text{cc:RCONS506}[P0]*4, \text{null}))
\]

**UBPRS507**

**DESCRIPTION**
Total Balance Sheet Assets - 600 Percent Risk-Weight Category

**NARRATIVE**
The total of all components in the 600% balance sheet asset category on Call Report Schedule RC-R is multiplied by 600%.

**FORMULA**

\[
\text{IF}(\text{uc:UBPR9999}[P0] > '2015-01-01' \text{ and uc:UBPRC752}[P0] = 31, \text{cc:RCFDS507}[P0]*6, \text{IF}(\text{uc:UBPR9999}[P0] > '2015-01-01' \text{ and uc:UBPRC752}[P0] = 41, \text{cc:RCONS507}[P0]*6, \text{null}))
\]

**UBPRS510**

**DESCRIPTION**
Total Balance Sheet Assets - 1,250 Percent Risk-Weight Category

**NARRATIVE**
The total of all components in the 1,250% balance sheet asset category on Call Report Schedule RC-R is multiplied by 1,250%.

**FORMULA**

\[
\text{IF}(\text{uc:UBPR9999}[P0] > '2015-01-01' \text{ and uc:UBPRC752}[P0] = 31, \text{cc:RCFDS510}[P0]*12.5, \text{IF}(\text{uc:UBPR9999}[P0] > '2015-01-01' \text{ and uc:UBPRC752}[P0] = 41, \text{cc:RCONS510}[P0]*12.5, \text{null}))
\]

**UBPRS569**

**DESCRIPTION**
Total Derivatives, Off-Balance Sheet Items, and Other Items Subject to Risk Weighting (Excluding Securitization Exposures) - 2 Percent Risk-Weight Category

**NARRATIVE**
The total of all components in the 2% total derivatives, off-balance sheet items, and other items subject to risk weighting (excluding securitization exposures) category on Call Report Schedule RC-R is multiplied by 2%.

**FORMULA**

\[
\text{IF}(\text{uc:UBPR9999}[P0] > '2017-01-01' \text{ and uc:UBPRC752}[P0] = 31, (\text{cc:RCFDHJ92}[P0] + \text{cc:RCFDHJ94}[P0] + \text{cc:RCFDS518}[P0] + \text{cc:RCFDHJ96}[P0] + \text{cc:RCFDHJ98}[P0] + \text{cc:RCFDHK00}[P0] + \text{cc:RCFDS551}[P0])*.02, \text{IF}(\text{uc:UBPR9999}[P0] > '2017-01-01' \text{ and uc:UBPRC752}[P0] = 41, (\text{cc:RCONHJ92}[P0] + \text{cc:RCONHJ94}[P0] + \text{cc:RCONHJ96}[P0] + \text{cc:RCONHJ98}[P0] + \text{cc:RCONHK00}[P0] + \text{cc:RCONS551}[P0])*.02, \text{IF}(\text{uc:UBPR9999}[P0] > '2015-01-01' \text{ and uc:UBPRC752}[P0] = 31, (\text{cc:RCFDHJ92}[P0] + \text{cc:RCFDHJ94}[P0] + \text{cc:RCFDS518}[P0] + \text{cc:RCFDHJ96}[P0] + \text{cc:RCFDHJ98}[P0] + \text{cc:RCFDHK00}[P0] + \text{cc:RCFDS551}[P0])*.02, \text{IF}(\text{uc:UBPR9999}[P0] > '2015-01-01' \text{ and uc:UBPRC752}[P0] = 41, (\text{cc:RCONHJ92}[P0] + \text{cc:RCONHJ94}[P0] + \text{cc:RCONHJ96}[P0] + \text{cc:RCONHJ98}[P0] + \text{cc:RCONHK00}[P0] + \text{cc:RCONS551}[P0])*.02, \text{null}))
\]
UBPRS570

DESCRIPTION
Total Derivatives, Off-Balance Sheet Items, and Other Items Subject to Risk Weighting (Excluding Securitization Exposures - 4 Percent Risk-Weight Category

NARRATIVE
The total of all components in the 4% total derivatives, off-balance sheet items, and other items subject to risk weighting (excluding securitization exposures) category on Call Report Schedule RC-R is multiplied by 4%.

FORMULA

UBPRS571

DESCRIPTION
Total Derivatives, Off-Balance Sheet Items, and Other Items Subject to Risk Weighting (Excluding Securitization Exposures) - 10 Percent Risk-Weight Category

NARRATIVE
The total of all components in the 10% total derivatives, off-balance sheet items, and other items subject to risk weighting (excluding securitization exposures) category on Call Report Schedule RC-R is multiplied by 10%.

FORMULA

UBPRS577

DESCRIPTION
Total Derivatives, Off-Balance Sheet Items, and Other Items Subject to Risk Weighting (Excluding Securitization Exposures) - 625 Percent Risk-Weight Category

NARRATIVE
The total of all components in the 625% total derivatives, off-balance sheet items, and other items subject to risk weighting (excluding securitization exposures) category on Call Report Schedule RC-R is multiplied by 625%.

FORMULA

UBPRS578

DESCRIPTION
Total Derivatives, Off-Balance Sheet Items, and Other Items Subject to Risk Weighting (Excluding Securitization Exposures) - 937.5 Percent Risk-Weight Category
NARRATIVE
The total of all components in the 937.5% total derivatives, off-balance sheet items, and other items subject to risk weighting (excluding securitization exposures) category on Call Report Schedule RC-R is multiplied by 937.5%.

FORMULA