Derivative Analysis--Page 5B

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

PCTOF(uc:UBPRE281[P0],uc: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

PCTOF(uc:UBPRE282[P0],uc: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

PCTOF(uc:UBPRE283[P0],uc: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

PCTOF(uc:UBPRE284[P0],uc: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 Deriviatives

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 Deriviatives

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 Deriviatives

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 Deriviatives

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])

Referenced Concepts

UBPR2170

DESCRIPTION

Total Assets

NARRATIVE

Total Assets from Call Report Schedule RC.

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD2170[P0], IF(uc:UBPRC752[P0] = 41,cc:RCON2170[P0], NULL))

UBPR3123

DESCRIPTION

Allowance for Credit losses on Loan and Leases

NARRATIVE

Allowance for for credit losses on loan and lease losses.

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD3123[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON3123[P0], NULL))

UBPR3450

DESCRIPTION

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

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD3450[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON3450[P0], 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

IF(uc:UBPRC752[P0] = 31,cc:RCFD3530[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON3530[P0], 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:UBPRC752[P0] = 31 and uc:UBPR9999[P0]>'2015-01-01', cc:RCFA8274[P0], if(uc:UBPRC752[P0] = 41 and uc:UBPR9999[P0]>'2015-01-01', cc:RCOA8274[P0], if(uc:UBPRC752[P0] = 31, cc:RCFD8274[P0], if(uc:UBPRC752[P0] = 41,cc:RCON8274[P0], NULL))))))

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

Purchaed 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:UBPRC752[P0] = 31,cc:RCFD8740[P0],IF(uc:UBPRC752[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:UBPRC752[P0] = 31,cc:RCFD8741[P0],IF(uc:UBPRC752[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:UBPRC752[P0] = 31,cc:RCFD8742[P0],IF(uc:UBPRC752[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:UBPRC752[P0] = 31,cc:RCFD8743[P0],IF(uc:UBPRC752[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:UBPRC752[P0] = 31,cc:RCFD8744[P0],IF(uc:UBPRC752[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:UBPRC752[P0] = 31,cc:RCFD8745[P0],IF(uc:UBPRC752[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))

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

IF(uc:UBPR9999[P0] > '2001-01-01' AND uc:UBPRC752[P0] = 31,cc:RIADA251[P0],IF(uc:UBPR9999[P0] > '2001-01-01' AND uc:UBPRC752[P0] = 41 AND IN(uc:UBPR9565[P0],'2001','2002'),cc:RIADA251[P0],NULL))

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

IF(uc:UBPR9999[P0] > '2001-01-01' AND uc:UBPRC752[P0] = 31,uc:UBPRD661[P0],IF(uc:UBPR9999[P0] > '2001-01-01' AND uc:UBPRC752[P0] = 41 AND IN(uc:UBPR9565[P0],'2001','2002'),uc:UBPRD661[P0],NULL))

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)

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:RCON2170[-P3Q],200000) > = 300000, 2, IF(ExistingOf(uc:UBPRC752[-P3Q],31) = 31 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:RCON2170[-P4Q],90000) > = 100000 and ExistingOf(cc:RCON2170[-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:RCON2170[-P4Q],200000) > = 300000, 2, IF(ExistingOf(uc:UBPRC752[-P4Q],31) = 31 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:RCON2170[-P5Q],90000) > = 100000 and ExistingOf(cc:RCON2170[-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:RCON2170[-P5Q],200000) > = 300000, 2, IF(ExistingOf(uc:UBPRC752[-P5Q],31) = 31 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:RCFD2170[-P6Q],90000) > = 100000 and ExistingOf(cc:RCFD2170[-P6Q],300001) < 300000, 1, IF(ExistingOf(uc:UBPRC752[-P6Q],41) = 41 and ExistingOf(cc:RCON2170[-P6Q],200000) > = 300000, 2, IF(ExistingOf(uc:UBPRC752[-P6Q],31) = 31 and ExistingOf(cc:RCFD2170[-P6Q],200000) > = 300000, 2, 0)))))),0))))

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

uc:UBPR8723[P0] + uc:UBPR8727[P0] + uc:UBPR8724[P0] + uc:UBPR8728[P0]

UBPRE282

DESCRIPTION

Futures and Forwards

NARRATIVE

Total notional amount of all futures and forwards contracts, from Call Report Schedule RC-L.

FORMULA

uc:UBPR8693[P0] + uc:UBPR8694[P0] + uc:UBPR8695[P0] + uc:UBPR8696[P0] + uc:UBPR8697[P0] + uc:UBPR8698[P0] + uc:UBPR8699[P0] + uc:UBPR8700[P0]

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

uc:UBPR8701[P0] + uc:UBPR8702[P0] + uc:UBPR8703[P0] + uc:UBPR8704[P0]

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

uc:UBPR8709[P0] + uc:UBPR8710[P0] + uc:UBPR8711[P0] + uc:UBPR8712[P0]

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

uc:UBPR8705[P0] + uc:UBPR8706[P0] + uc:UBPR8707[P0] + uc:UBPR8708[P0]

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

uc:UBPR8713[P0] + uc:UBPR8714[P0] + uc:UBPR8715[P0] + uc:UBPR8716[P0]

UBPRE289

DESCRIPTION

Swaps

NARRATIVE

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

FORMULA

uc:UBPR3450[P0] + uc:UBPR3826[P0] + uc:UBPR8719[P0] + uc:UBPR8720[P0]

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)

UBPRE291

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

uc:UBPR8725[P0] + uc:UBPR8726[P0] + uc:UBPR8727[P0] + uc:UBPR8728[P0]

UBPRE294

DESCRIPTION

Derivative Contracts (RBC Def.)

NARRATIVE

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

FORMULA

IF(uc:UBPR9999[P0] > '1995-01-01' AND uc:UBPRD344[P0] = 0,uc:UBPRE295[P0] + uc:UBPRE296[P0] + uc:UBPRE297[P0], NULL)

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

IF(uc:UBPR9999[P0] > '2015-01-01' AND uc:UBPRD344[P0] = 0 AND uc:UBPRC752[P0] = 41, cc:RCONS582[P0] + cc:RCONS585[P0] + cc:RCONS594[P0] + cc:RCONS597[P0] + cc:RCONS600[P0] + cc:RCONS603[P0] + cc:RCONS606[P0] + cc:RCONS615[P0] + cc:RCONS618[P0] + cc:RCONS621[P0], IF(uc:UBPR9999[P0] > '2015-01-01' AND uc:UBPRD344[P0] = 0 AND uc:UBPRC752[P0] = 31, cc:RCFDS582[P0] + cc:RCFDS585[P0] + cc:RCFDS594[P0] + cc:RCFDS597[P0] + cc:RCFDS600[P0] + cc:RCFDS603[P0] + cc:RCFDS606[P0] + cc:RCFDS615[P0] + cc:RCFDS618[P0] + cc:RCFDS621[P0], IF(uc:UBPR9999[P0] > '1995-01-01' AND uc:UBPRD344[P0] = 0,uc:UBPR3809[P0] + uc:UBPR3812[P0] + uc:UBPR8771[P0] + uc:UBPR8774[P0] + uc:UBPR8777[P0] + uc:UBPRA000[P0], NULL)))

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

IF(uc:UBPR9999[P0] > '2015-01-01' AND uc:UBPRD344[P0] = 0 AND uc:UBPRC752[P0] = 41, cc:RCONS583[P0] + cc:RCONS586[P0] + cc:RCONS595[P0] + cc:RCONS598[P0] + cc:RCONS601[P0] + cc:RCONS604[P0] + cc:RCONS607[P0] + cc:RCONS616[P0] + cc:RCONS619[P0] + cc:RCONS622[P0], IF(uc:UBPR9999[P0] > '2015-01-01' AND uc:UBPRD344[P0] = 0 AND uc:UBPRC752[P0] = 31, cc:RCFDS583[P0] + cc:RCFDS586[P0] + cc:RCFDS595[P0] + cc:RCFDS598[P0] + cc:RCFDS601[P0] + cc:RCFDS604[P0] + cc:RCFDS607[P0] + cc:RCFDS616[P0] + cc:RCFDS619[P0] + cc:RCFDS622[P0], IF(uc:UBPR9999[P0] > '2000-01-01' AND uc:UBPRD344[P0] = 0,uc:UBPR8766[P0] + uc:UBPR8769[P0] + uc:UBPR8772[P0] + uc:UBPR8775[P0] + uc:UBPR8778[P0] + uc:UBPRA001[P0], NULL)))

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

IF(uc:UBPR9999[P0] > '2015-01-01' AND uc:UBPRD344[P0] = 0 AND uc:UBPRC752[P0] = 41, cc:RCONS584[P0] + cc:RCONS587[P0] + cc:RCONS596[P0] + cc:RCONS599[P0] + cc:RCONS602[P0] + cc:RCONS605[P0] + cc:RCONS608[P0] + cc:RCONS617[P0] + cc:RCONS620[P0] + cc:RCONS623[P0], IF(uc:UBPR9999[P0] > '2015-01-01' AND uc:UBPRD344[P0] = 0 AND uc:UBPRC752[P0] = 31, cc:RCFDS584[P0] + cc:RCFDS587[P0] + cc:RCFDS596[P0] + cc:RCFDS599[P0] + cc:RCFDS602[P0] + cc:RCFDS605[P0] + cc:RCFDS608[P0] + cc:RCFDS617[P0] + cc:RCFDS620[P0] + cc:RCFDS623[P0], IF(uc:UBPR9999[P0] > '1995-01-01' AND uc:UBPRD344[P0] = 0,uc:UBPR8767[P0] + uc:UBPR8770[P0] + uc:UBPR8773[P0] + uc:UBPR8776[P0] + uc:UBPR8779[P0] + uc:UBPRA002[P0], NULL)))

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

uc:UBPR8745[P0] + uc:UBPR8746[P0] + uc:UBPR8747[P0] + uc:UBPR8748[P0] + uc:UBPR8737[P0] + uc:UBPR8738[P0] + uc:UBPR8739[P0] + uc:UBPR8740[P0]

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

uc:UBPR8733[P0] + uc:UBPR8734[P0] + uc:UBPR8735[P0] + uc:UBPR8736[P0]

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

uc:UBPR8741[P0] + uc:UBPR8742[P0] + uc:UBPR8743[P0] + uc:UBPR8744[P0]

UBPRE644

DESCRIPTION

Net Tier One Capital

NARRATIVE

Tier one capital from Call Report Schedule RC-R.

FORMULA

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

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],1000001) < 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

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

existingof(uc:UBPRE280[P0],0) + existingof(uc:UBPRE281[P0],0) + existingof(cc:RCONFT01[P0],0) + 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

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

existingof(uc:UBPR8726[P0],0) + existingof(uc:UBPRE292[P0],0) + existingof(cc:RCONFT02[P0],0)