1 Derivative Contracts

1.1 UBPRE278

DESCRIPTION
Derivative Contracts

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

FORMULA
\[ \text{ExistingOf(uc:UBPRE279[P0],0) + ExistingOf(uc:UBPRE280[P0],0) + ExistingOf(uc:UBPRE281[P0],0) + ExistingOf(cc:RCONFT01[P0],0) + ExistingOf(cc:RCONFT02[P0],0)} \]

2 Interest Rate Contracts

2.1 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
\[ \text{uc:UBPRA126[P0] + uc:UBPR8725[P0]} \]

3 Other Derivative Contracts

3.1 UBPRHP02

DESCRIPTION
Other Derivative Contracts

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

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

4 Foreign Exchange Contracts

4.1 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
\[ \text{uc:UBPRA127}[P0] + \text{uc:UBPR8726}[P0] \]

5 Equity, Comm & Oth Contracts

5.1 UBPRE281

DESCRIPTION
Equity, Commodity & Other Contracts

NARRATIVE
Total notional amount of derivative equity, commodity and other contracts, from Call Report Schedule RC-L.

FORMULA
\[ \text{uc:UBPR8723}[P0] + \text{uc:UBPR8727}[P0] + \text{uc:UBPR8724}[P0] + \text{uc:UBPR8728}[P0] \]

6 Future and Forwards

6.1 UBPRE282

DESCRIPTION
Futures and Forwards

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

FORMULA
\[ \text{uc:UBPR8693}[P0] + \text{uc:UBPR8694}[P0] + \text{uc:UBPR8695}[P0] + \text{uc:UBPR8696}[P0] + \text{uc:UBPR8697}[P0] + \text{uc:UBPR8698}[P0] + \text{uc:UBPR8699}[P0] + \text{uc:UBPR8700}[P0] \]

7 Written Options

7.1 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
\[ \text{uc:UBPRE284}[P0] + \text{uc:UBPRE285}[P0] \]
8 Exchange Traded

8.1 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

9 Over-the-Counter

9.1 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

10 Purchased Options

10.1 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]

11 Exchange Traded

11.1 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
\[ \text{uc:UBPR8705}[P0] + \text{uc:UBPR8706}[P0] + \text{uc:UBPR8707}[P0] + \text{uc:UBPR8708}[P0] \]

12 Over-the-Counter

12.1 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
\[ \text{uc:UBPR8713}[P0] + \text{uc:UBPR8714}[P0] + \text{uc:UBPR8715}[P0] + \text{uc:UBPR8716}[P0] \]

13 Swaps

13.1 UBPRE289

DESCRIPTION
Swaps

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

FORMULA
\[ \text{uc:UBPR3450}[P0] + \text{uc:UBPR3826}[P0] + \text{uc:UBPR8719}[P0] + \text{uc:UBPR8720}[P0] \]

14 Held-for-Trading

14.1 UBPRE290

DESCRIPTION
Held-for-Trading Derivative Contracts

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

FORMULA
\[ \text{uc:UBPRA126}[P0] + \text{ExistingOf}(\text{uc:UBPRA127}[P0], 0) + \text{ExistingOf}(\text{uc:UBPRD508}[P0], 0) + \text{ExistingOf}(	ext{cc:RCONFT01}[P0], 0) \]

15 Interest Rate Contracts
15.1 UBPRA126

DESCRIPTION
Interest Rate Contracts Held-for-Trading

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

FORMULA
\[ \text{IF}(\text{uc:UBPRC752}[P0] = 31, \text{cc:RCFDA126}[P0], \text{IF}(\text{uc:UBPRC752}[P0] = 41, \text{ExistingOf}(\text{cc:RCONA126}[P0], 0), \text{NULL})) \]

16 Other Derivative Contracts

16.1 UBPRHP03

DESCRIPTION
HELD FOR TRADING OTHER DERIVATIVE CONTRACTS

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

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

17 Foreign Exchange Contracts

17.1 UBPRA127

DESCRIPTION
Foreign Exchange Contracts Held-for-Trading

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

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

18 Equity, Comm & Oth Contracts

18.1 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
\[ \text{uc:UBPR8723}[P0] + \text{uc:UBPR8724}[P0] \]
19 Non-Traded
19.1 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)

20 Interest Rate Contracts
20.1 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))

21 Other Derivative Contracts
21.1 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)

22 Foreign Exchange Contracts
22.1 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))

### 23 Equity, Comm & Oth Contracts

#### 23.1 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]

### 24 Memo: Marked-to-Market

#### 24.1 UBPRE293

**DESCRIPTION**
Memo: Marked-to-Market

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

**FORMULA**

### 25 Derivative Contracts (RBC Def)

#### 25.1 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**
26 One Year or Less

26.1 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
\[
\]

27 Over 1 Year to 5 Years

27.1 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
\[
\]

28 Over 5 Years

28.1 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

29 Gross Negative Fair Value

29.1 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

30 Gross Positive Fair Value

30.1 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]

31 Held-for-Trading

31.1 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
32 Non-Traded

32.1 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

33 Memo: Marked-to-Market

33.1 UBPRE302

DESCRIPTION
Memo: Marked-to-Market (Positive Fair Value)

NARRATIVE
Total of all derivative contracts not held for trading purposes that are marked to market and have a positive fair value, from Call Report Schedule RC-L.

FORMULA

34 Current Credit Exposure All Derivatives

34.1 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
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))))

35 Credit Losses Off_BS Derivatives

35.1 UBPRA251

DESCRIPTION
Credit Losses Off-Balance Sheet Derivatives
NARRATIVE
Credit losses on off-balance sheet derivatives, from Call Report Schedule RI.

FORMULA
AND ub:UBPRC752[P0] = 41 AND IN(ub:UBPR9565[P0],’2001’,’2002’),cc:RIADA251[P0],NULL))

36 Fair Value Carried as Assets

36.1 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(ub:UBPRC752[P0] = 31,cc:RCFD3530[P0],IF(ub:UBPRC752[P0] = 41,cc:RCON3530[P0], NULL))

37 Increase (Decr) in Interest Inc

37.1 UBPR8761

DESCRIPTION
Increase (Decrease) in Interest Income

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

FORMULA
31,cc:RIAD8761[P0],IF(ub:UBPR9999[P0] > '2001-01-01' AND ub:UBPRC752[P0] =
41 AND IN(ub:UBPR9565[P0],’2001’,’2002’),cc:RIAD8761[P0],NULL))

38 Increase (Decr) in Interest Exp

38.1 UBPR8762

DESCRIPTION
Increase (Decrease) in Interest Expense

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

FORMULA

39 Increase (Decr) in Nonint ALLOC

39.1 RIAD8763

DESCRIPTION

NARRATIVE

FORMULA

40 Increase (Decr) in Net Income

40.1 UBPRE303

DESCRIPTION

Increase (Decrease) in Net Income

NARRATIVE

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

FORMULA

Referenced Concepts

**UBPR2170**

**DESCRIPTION**
Total Assets

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

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

**UBPR3450**

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

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

**UBPR3809**

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

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

**UBPR3812**

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

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

**UBPR3826**

**DESCRIPTION**
Foreign Exchange Swaps

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

**UBPR8693**

**DESCRIPTION**
Interest Rate Futures Contracts
FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFD8693[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8693[P0], NULL))

UBPR8694
DESCRIPTION
Foreign Exchange Futures Contracts
FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFD8694[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8694[P0], NULL))

UBPR8695
DESCRIPTION
Equity Derivative Futures Contracts
FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFD8695[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8695[P0], NULL))

UBPR8696
DESCRIPTION
Commodity and Other Futures Contracts
FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFD8696[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8696[P0], NULL))

UBPR8697
DESCRIPTION
Interest Rate Forward Contracts
FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFD8697[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8697[P0], NULL))

UBPR8698
DESCRIPTION
Foreign Exchange Forward Contracts
FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFD8698[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8698[P0], NULL))

UBPR8699
DESCRIPTION
Equity Derivative Forward Contracts
FORMULA
IF(uc:UBPRC752[P0] = 31,cc:RCFD8699[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8699[P0], NULL))
UBPR8700

DESCRIPTION
Commodity and Other Forward Contracts

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

UBPR8701

DESCRIPTION
Written Exchange-Traded Interest Rate Option Contracts

FORMULA
IF(uc:UBPRC752[P0] = 31, cc:RCFD8701[P0], IF(uc:UBPRC752[P0] = 41, cc:RCON8701[P0], NULL))

UBPR8702

DESCRIPTION
Written Exchange-Traded Foreign Exchange Option Contracts

FORMULA
IF(uc:UBPRC752[P0] = 31, cc:RCFD8702[P0], IF(uc:UBPRC752[P0] = 41, cc:RCON8702[P0], NULL))

UBPR8703

DESCRIPTION
Written Exchange-Traded Equity Derivative Option Contracts

FORMULA
IF(uc:UBPRC752[P0] = 31, cc:RCFD8703[P0], IF(uc:UBPRC752[P0] = 41, cc:RCON8703[P0], NULL))

UBPR8704

DESCRIPTION
Written Exchange-Traded Commodity and Other Exchange-Traded Option Contracts

FORMULA
IF(uc:UBPRC752[P0] = 31, cc:RCFD8704[P0], IF(uc:UBPRC752[P0] = 41, cc:RCON8704[P0], NULL))

UBPR8705

DESCRIPTION
Purchased Exchange-Traded Interest Rate Option Contracts

FORMULA
IF(uc:UBPRC752[P0] = 31, cc:RCFD8705[P0], IF(uc:UBPRC752[P0] = 41, cc:RCON8705[P0], NULL))

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

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

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

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

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

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

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

**UBPR8713**

**DESCRIPTION**
Purchased OTC Interest Rate Option Contracts

**FORMULA**
IF(uc:UBPRC752[P0] = 31, cc:RCFD8713[P0], IF(uc:UBPRC752[P0] = 41, cc:RCON8713[P0], NULL))

**UBPR8714**

**DESCRIPTION**
Purchased OTC Foreign Exchange Option Contracts

**FORMULA**
IF(uc:UBPRC752[P0] = 31, cc:RCFD8714[P0], IF(uc:UBPRC752[P0] = 41, cc:RCON8714[P0], NULL))

**UBPR8715**

**DESCRIPTION**
Purchased OTC Equity Derivative Option Contracts

**FORMULA**
IF(uc:UBPRC752[P0] = 31, cc:RCFD8715[P0], IF(uc:UBPRC752[P0] = 41, cc:RCON8715[P0], NULL))

**UBPR8716**

**DESCRIPTION**
Purchased OTC Commodity and Other OTC Option Contracts

**FORMULA**
IF(uc:UBPRC752[P0] = 31, cc:RCFD8716[P0], IF(uc:UBPRC752[P0] = 41, cc:RCON8716[P0], NULL))

**UBPR8719**

**DESCRIPTION**
Equity Swaps

**FORMULA**
IF(uc:UBPRC752[P0] = 31, cc:RCFD8719[P0], IF(uc:UBPRC752[P0] = 41, cc:RCON8719[P0], NULL))

**UBPR8720**

**DESCRIPTION**
Commodity and Other Swaps

**FORMULA**
IF(uc:UBPRC752[P0] = 31, cc:RCFD8720[P0], IF(uc:UBPRC752[P0] = 41, cc:RCON8720[P0], NULL))
**UBPR8723**

**DESCRIPTION**
Total Gross Notional Amount of Equity Derivative Contracts Held for Trading

**FORMULA**
IF(uc:UBPRC752[P0] = 31,cc:RCFD8723[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8723[P0], NULL))

**UBPR8724**

**DESCRIPTION**
Total Gross Notional Amount of Commodity and Other Derivative Contracts Held for Trading

**FORMULA**
IF(uc:UBPRC752[P0] = 31,cc:RCFD8724[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8724[P0], NULL))

**UBPR8725**

**DESCRIPTION**
Interest Rate Contracts Non-Traded

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

**FORMULA**
IF(uc:UBPRC752[P0] = 31,cc:RCFD8725[P0],IF(uc:UBPRC752[P0] = 41,ExistingOf(cc:RCON8725[P0],0), NULL))

**UBPR8726**

**DESCRIPTION**
Foreign Exchange Contracts Non-Traded

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

**FORMULA**
IF(uc:UBPRC752[P0] = 31,cc:RCFD8726[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8726[P0], NULL))

**UBPR8727**

**DESCRIPTION**
Total Gross Notional Amount of Equity Derivative Contracts Held for Purposes Other Than Trading: Contracts Marked to Market

**FORMULA**
IF(uc:UBPRC752[P0] = 31,cc:RCFD8727[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8727[P0], NULL))

**UBPR8728**
DESCRIPTION
Total Gross Notional Amount of Commodity and Other Derivative Contracts Held for Purposes Other Than Trading: Contracts Marked to Market

FORMULA

IF(uc:UBPRC752[P0] = 31, cc:RCFD8728[P0], IF(uc:UBPRC752[P0] = 41, cc:RCON8728[P0], NULL))

UBPR8733
DESCRIPTION
Gross Positive Fair Value of Interest Rate Derivative Contracts Held for Trading

FORMULA

IF(uc:UBPRC752[P0] = 31, cc:RCFD8733[P0], IF(uc:UBPRC752[P0] = 41, cc:RCON8733[P0], NULL))

UBPR8734
DESCRIPTION
Gross Positive Fair Value of Foreign Exchange Derivative Contracts Held for Trading

FORMULA

IF(uc:UBPRC752[P0] = 31, cc:RCFD8734[P0], IF(uc:UBPRC752[P0] = 41, cc:RCON8734[P0], NULL))

UBPR8735
DESCRIPTION
Gross Positive Fair Value of Equity Derivative Contracts Held for Trading

FORMULA

IF(uc:UBPRC752[P0] = 31, cc:RCFD8735[P0], IF(uc:UBPRC752[P0] = 41, cc:RCON8735[P0], NULL))

UBPR8736
DESCRIPTION
Gross Positive Fair Value of Commodity and Other Derivative Contracts Held for Trading

FORMULA

IF(uc:UBPRC752[P0] = 31, cc:RCFD8736[P0], IF(uc:UBPRC752[P0] = 41, cc:RCON8736[P0], NULL))

UBPR8737
DESCRIPTION
Gross Negative Fair Value of Interest Rate Derivative Contracts Held for Trading

FORMULA

IF(uc:UBPRC752[P0] = 31, cc:RCFD8737[P0], IF(uc:UBPRC752[P0] = 41, cc:RCON8737[P0], NULL))

UBPR8738
DESCRIPTION
Gross Negative Fair Value of Foreign Exchange Derivative Contracts Held for Trading

FORMULA
IF(uc:UBPRC752[P0] = 31, cc:RCFD8738[P0], IF(uc:UBPRC752[P0] = 41, cc:RCON8738[P0], NULL))

UBPR8739

DESCRIPTION
Gross Negative Fair Value of Equity Derivative Contracts Held for Trading

FORMULA
IF(uc:UBPRC752[P0] = 31, cc:RCFD8739[P0], IF(uc:UBPRC752[P0] = 41, cc:RCON8739[P0], NULL))

UBPR8740

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

FORMULA
IF(uc: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))

UBPR8761

DESCRIPTION
Increase (Decrease) in Interest Income

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

FORMULA

**UBPR8762**

**DESCRIPTION**
Increase (Decrease) in Interest Expense

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

**FORMULA**

**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,ExistingOf(cc:RCONA127[P0],0), 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
UBPRD344

DESCRIPTION
Institution Risk-Based Capital Test Amount

FORMULA
\[ \text{IF}(\text{uc:UBPR9999[P0]} > '1990-01-01' \text{ AND uc:UBPR2170[P0]} > 0, 0, \text{IF}(\text{uc:UBPR9999[P0]} > '1990-01-01' \text{ AND uc:UBPR2170[P0]} < 1, 1, \text{NULL})) \]

UBPRD424

DESCRIPTION
Numeric Code that Indicates the Reporting Size of an Institution and Used During Call Report Processing.

FORMULA
\[
\begin{align*}
\text{IF}(&\text{MonthOf(Context.Period.EndDate)} = 3, \text{IF}(\text{ExistingOf(uc:UBPRC752[-P3Q],41)} = 41 \text{ and ExistingOf(cc:RCON2170[-P3Q],100001)} < 100000, 0, \text{IF}(\text{ExistingOf(uc:UBPRC752[-P3Q],31)} = 31 \text{ and ExistingOf(cc:RCFD2170[-P3Q],100001)} < 100000, 0, \text{IF}(\text{ExistingOf(uc:UBPRC752[-P3Q],41)} = 41 \text{ and ExistingOf(cc:RCON2170[-P3Q],90000)} > = 100000 \text{ and ExistingOf(cc:RCON2170[-P3Q],300001)} < 300000, 1, \text{IF}(\text{ExistingOf(uc:UBPRC752[-P3Q],31)} = 31 \text{ and ExistingOf(cc:RCFD2170[-P3Q],90000)} > = 100000 \text{ and ExistingOf(cc:RCFD2170[-P3Q],300001)} < 300000, 1, \text{IF}(\text{ExistingOf(uc:UBPRC752[-P3Q],41)} = 41 \text{ and ExistingOf(cc:RCON2170[-P3Q],200000)} > = 300000, 2, 0)))))), \text{IF}(\text{MonthOf(Context.Period.EndDate)} = 6, \text{IF}(\text{ExistingOf(uc:UBPRC752[-P4Q],41)} = 41 \text{ and ExistingOf(cc:RCON2170[-P4Q],100001)} < 100000, 0, \text{IF}(\text{ExistingOf(uc:UBPRC752[-P4Q],31)} = 31 \text{ and ExistingOf(cc:RCFD2170[-P4Q],100001)} < 100000, 0, \text{IF}(\text{ExistingOf(uc:UBPRC752[-P4Q],41)} = 41 \text{ and ExistingOf(cc:RCON2170[-P4Q],90000)} > = 100000 \text{ and ExistingOf(cc:RCON2170[-P4Q],300001)} < 300000, 1, \text{IF}(\text{ExistingOf(uc:UBPRC752[-P4Q],31)} = 31 \text{ and ExistingOf(cc:RCFD2170[-P4Q],90000)} > = 100000 \text{ and ExistingOf(cc:RCFD2170[-P4Q],300001)} < 300000, 1, \text{IF}(\text{ExistingOf(uc:UBPRC752[-P4Q],41)} = 41 \text{ and ExistingOf(cc:RCON2170[-P4Q],200000)} > = 300000, 2, 0)))))), \text{IF}(\text{MonthOf(Context.Period.EndDate)} = 9, \text{IF}(\text{ExistingOf(uc:UBPRC752[-P5Q],41)} = 41 \text{ and ExistingOf(cc:RCON2170[-P5Q],100001)} < 100000, 0, \text{IF}(\text{ExistingOf(uc:UBPRC752[-P5Q],31)} = 31 \text{ and ExistingOf(cc:RCFD2170[-P5Q],100001)} < 100000, 0, \text{IF}(\text{ExistingOf(uc:UBPRC752[-P5Q],41)} = 41 \text{ and ExistingOf(cc:RCON2170[-P5Q],90000)} > = 100000 \text{ and ExistingOf(cc:RCON2170[-P5Q],300001)} < 300000, 1, \text{IF}(\text{ExistingOf(uc:UBPRC752[-P5Q],31)} = 31 \text{ and ExistingOf(cc:RCFD2170[-P5Q],90000)} > = 100000 \text{ and ExistingOf(cc:RCFD2170[-P5Q],300001)} < 300000, 1, \text{IF}(\text{ExistingOf(uc:UBPRC752[-P5Q],41)} = 41 \text{ and ExistingOf(cc:RCON2170[-P5Q],200000)} > = 300000, 2, 0)))))), \text{IF}(\text{MonthOf(Context.Period.EndDate)} = 12, \text{IF}(\text{ExistingOf(uc:UBPRC752[-P6Q],41)} = 41 \text{ and ExistingOf(cc:RCON2170[-P6Q],100001)} < 100000, 0, \text{IF}(\text{ExistingOf(uc:UBPRC752[-P6Q],31)} = 31 \text{ and ExistingOf(cc:RCFD2170[-P6Q],100001)} < 100000, 0, \text{IF}(\text{ExistingOf(uc:UBPRC752[-P6Q],41)} = 41 \text{ and ExistingOf(cc:RCON2170[-P6Q],90000)} > = 100000 \text{ and ExistingOf(cc:RCON2170[-P6Q],300001)} < 300000, 1, \text{IF}(\text{ExistingOf(uc:UBPRC752[-P6Q],31)} = 31 \text{ and ExistingOf(cc:RCFD2170[-P6Q],90000)} > = 100000 \text{ and ExistingOf(cc:RCFD2170[-P6Q],300001)} < 300000, 1, \text{IF}(\text{ExistingOf(uc:UBPRC752[-P6Q],41)} = 41 \text{ and ExistingOf(cc:RCON2170[-P6Q],200000)} > = 300000, 2, 0)))))))).
\end{align*}
\]
**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**
\[ \text{uc:UBPR8723}[P0] + \text{uc:UBPR8724}[P0] \]

**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**
\[ \text{uc:UBPRA126}[P0] + \text{uc:UBPR8725}[P0] \]

**UBPRE281**

**DESCRIPTION**
Equity, Commodity & Other Contracts

**NARRATIVE**
Total notional amount of derivative equity, commodity and other contracts, from Call Report Schedule RC-L.

**FORMULA**
\[ \text{uc:UBPR8723}[P0] + \text{uc:UBPR8724}[P0] + \text{uc:UBPR8727}[P0] + \text{uc:UBPR8728}[P0] \]

**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**
\[ \text{uc:UBPR8701}[P0] + \text{uc:UBPR8702}[P0] + \text{uc:UBPR8703}[P0] + \text{uc:UBPR8704}[P0] \]
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

UBPRE287

DESCRIPTION
Exchange Traded Purchased Options

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

FORMULA

UBPRE288

DESCRIPTION
Over-the-Counter Purchased Options

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

FORMULA

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]

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.

**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**

\[
\text{IF}(\text{uc:UBPR9999}[P0] > '2015-01-01' \text{ AND } \text{uc:UBPRD344}[P0] = 0 \text{ AND } \text{uc:UBPRC752}[P0] = 41, \text{cc:RCONS583}[P0] + \text{cc:RCONS586}[P0] + \text{cc:RCONS596}[P0] + \text{cc:RCONS599}[P0] + \text{cc:RCONS602}[P0] + \text{cc:RCONS605}[P0] + \text{cc:RCONS608}[P0] + \text{cc:RCONS617}[P0] + \text{cc:RCONS620}[P0] + \text{cc:RCONS623}[P0], \text{IF}(\text{uc:UBPR9999}[P0] > '2015-01-01' \text{ AND } \text{uc:UBPRD344}[P0] = 0 \text{ AND } \text{uc:UBPRC752}[P0] = 31, \text{cc:RCFDS583}[P0] + \text{cc:RCFDS586}[P0] + \text{cc:RCFDS596}[P0] + \text{cc:RCFDS602}[P0] + \text{cc:RCFDS605}[P0] + \text{cc:RCFDS608}[P0] + \text{cc:RCFDS617}[P0] + \text{cc:RCFDS620}[P0] + \text{cc:RCFDS623}[P0], \text{IF}(\text{uc:UBPR9999}[P0] > '1995-01-01', \text{uc:UBPR8766}[P0] + \text{uc:UBPR8769}[P0] + \text{uc:UBPR8772}[P0] + \text{uc:UBPR8775}[P0] + \text{uc:UBPR8778}[P0] + \text{uc:UBPR8787}[P0] + \text{uc:UBPR8788}[P0] + \text{uc:UBPR8789}[P0] + \text{uc:UBPR8790}[P0], \text{NULL}))
\]

**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**

\[
\text{IF}(\text{uc:UBPR9999}[P0] > '2015-01-01' \text{ AND } \text{uc:UBPRD344}[P0] = 0 \text{ AND } \text{uc:UBPRC752}[P0] = 41, \text{cc:RCONS584}[P0] + \text{cc:RCONS587}[P0] + \text{cc:RCONS596}[P0] + \text{cc:RCONS599}[P0] + \text{cc:RCONS602}[P0] + \text{cc:RCONS605}[P0] + \text{cc:RCONS608}[P0] + \text{cc:RCONS617}[P0] + \text{cc:RCONS620}[P0] + \text{cc:RCONS623}[P0], \text{IF}(\text{uc:UBPR9999}[P0] > '2015-01-01' \text{ AND } \text{uc:UBPRD344}[P0] = 0 \text{ AND } \text{uc:UBPRC752}[P0] = 31, \text{cc:RCFDS584}[P0] + \text{cc:RCFDS587}[P0] + \text{cc:RCFDS596}[P0] + \text{cc:RCFDS602}[P0] + \text{cc:RCFDS605}[P0] + \text{cc:RCFDS608}[P0] + \text{cc:RCFDS617}[P0] + \text{cc:RCFDS620}[P0] + \text{cc:RCFDS623}[P0], \text{IF}(\text{uc:UBPR9999}[P0] > '1995-01-01', \text{uc:UBPR8767}[P0] + \text{uc:UBPR8769}[P0] + \text{uc:UBPR8772}[P0] + \text{uc:UBPR8775}[P0] + \text{uc:UBPR8778}[P0] + \text{uc:UBPR8787}[P0] + \text{uc:UBPR8788}[P0] + \text{uc:UBPR8789}[P0] + \text{uc:UBPR8790}[P0], \text{NULL}))
\]

**UBPRE300**

**DESCRIPTION**
Held-for-Trading Positive Fair Value
NARRATIVE
Total of all derivative contracts held-for-trading with a positive fair value, from Call Report Schedule RC-L.

FORMULA

**UBPRE301**

DESCRIPTION
Non-Traded Positive Fair Value

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

FORMULA

**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',

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'))))))