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
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
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
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
uc:UBPRA127[P0] + 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

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

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
uc:UBPRE284[P0] + 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
\[ \text{uc:UBPR8701[P0]} + \text{uc:UBPR8702[P0]} + \text{uc:UBPR8703[P0]} + \text{uc:UBPR8704[P0]} \]

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
\[ \text{uc:UBPR8709[P0]} + \text{uc:UBPR8710[P0]} + \text{uc:UBPR8711[P0]} + \text{uc:UBPR8712[P0]} \]

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
\[ \text{uc:UBPRE287[P0]} + \text{uc:UBPRE288[P0]} \]

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

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

13 Swaps

13.1 UBPRE289

DESCRIPTION
Swaps

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

FORMULA

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
uc:UBPRA126[P0] + ExistingOf(uc:UBPRA127[P0],0) + ExistingOf(uc:UBPRD508[P0],0) + ExistingOf(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

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(uc:UBPRC752[P0] = 31,cc:RCFD3530[P0],IF(uc: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

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

**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))

**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,ExistingOf(cc:RCON8726[P0],0), 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
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))

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],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, 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, 1, IF(ExistingOf(uc:UBPRC752[-P4Q],41) = 41 and ExistingOf(cc:RCON2170[-P4Q],90000) >= 100000 and ExistingOf(cc:RCON2170[-P4Q],300001) < 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],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, 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],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, 0)))), 0)))))

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]

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

UBPRE284
DESCRIPTION
Exchange Traded Written Options
NARRATIVE
For quarters from March 31, 2001 forward total written options which are exchange traded, from Call Report Schedule RC-L.
FORMULA

UBPRE285
DESCRIPTION
Over-the-Counter Written Options

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

FORMULA
\[ \text{uc:UBPR8709[P0]} + \text{uc:UBPR8710[P0]} + \text{uc:UBPR8711[P0]} + \text{uc:UBPR8712[P0]} \]

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

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

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

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.

**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**

\[
\text{UBPRE296} = \begin{cases} 
\]
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',
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'))))))