

# Derivative Instruments--Page 5A

## 1 Derivative Contracts

### 1.1 UBPRES278

#### 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 UBPRES279

#### 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 UBPRES280

#### 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 UBPRES281

#### 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]

## 6 Future and Forwards

### 6.1 UBPRES282

#### 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]

## 7 Written Options

### 7.1 UBPRES283

#### 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 UBPRES284

#### 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]

## 9 Over-the-Counter

### 9.1 UBPRES285

#### 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]

## 10 Purchased Options

### 10.1 UBPRES286

#### 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 UBPRES287

#### 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]

## 12 Over-the-Counter

### 12.1 UBPRES288

#### 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]

## 13 Swaps

### 13.1 UBPRES289

#### 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]

## 14 Held-for-Trading

### 14.1 UBPRES290

#### 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 UBPR126

### 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))

## 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

existingof(uc:[UBPRA127](#)[P0],0) + existingof(uc:[UBPRD508](#)[P0],0) + existingof(cc:RCONFT01[P0],0)

## 17 Foreign Exchange Contracts

### 17.1 UBPR127

#### 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))

## 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

uc:[UBPR8723](#)[P0] + 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 UBPRES292

#### 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 UBPRES293

#### 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]

## 25 Derivative Contracts (RBC Def)

### 25.1 UBPRES294

#### DESCRIPTION

Derivative Contracts (RBC Def.)

#### NARRATIVE

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

#### FORMULA

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

## 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

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))))

## 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

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))))

## 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**

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)))

**29 Gross Negative Fair Value****29.1 UBPRES298**

## 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]

**30 Gross Positive Fair Value****30.1 UBPRES299**

## 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 UBPRES300**

## 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]

## 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

uc:[UBPR8741](#)[P0] + uc:[UBPR8742](#)[P0] + uc:[UBPR8743](#)[P0] + uc:[UBPR8744](#)[P0]

## 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

uc:[UBPR8741](#)[P0] + uc:[UBPR8742](#)[P0] + uc:[UBPR8743](#)[P0] + uc:[UBPR8744](#)[P0]

## 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 UBPR251

#### 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))

**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**

IF(uc:UBPR9999[P0] > '2001-01-01' AND uc:UBPR9999[P0] < '2006-01-01' AND uc:UBPRC752[P0] = 31,cc:RIAD8761[P0],IF(uc:UBPR9999[P0] > '2001-01-01' AND uc:UBPR9999[P0] < '2006-01-01' AND uc:UBPRC752[P0] = 41 AND IN(uc: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**

IF(uc:UBPR9999[P0] > '2001-01-01' AND uc:UBPR9999[P0] < '2006-01-01' AND uc:UBPRC752[P0] = 31,cc:RIAD8762[P0],IF(uc:UBPR9999[P0] > '2001-01-01' AND uc:UBPR9999[P0] < '2006-01-01' AND uc:UBPRC752[P0] = 41 AND IN(uc:UBPR9565[P0],'2001','2002'),cc:RIAD8762[P0],NULL))

## 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

IF(uc:UBPR9999[P0] > '2001-01-01' AND uc:UBPR9999[P0] < '2006-01-01' AND uc:UBPRC752[P0] = 31,uc:UBPR8761[P0] + uc:UBPR8762[P0] + cc:RIAD8763[P0],IF(uc:UBPR9999[P0] > '2001-01-01' AND uc:UBPR9999[P0] < '2006-01-01' AND uc:UBPRC752[P0] = 41 AND IN(uc:UBPR9565[P0],'2001','2002'),uc:UBPR8761[P0] + uc:UBPR8762[P0] + cc:RIAD8763[P0],NULL))

## 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,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

IF(uc:UBPR9999[P0] > '2001-01-01' AND uc:UBPR9999[P0] < '2006-01-01' AND uc:UBPRC752[P0] = 31,cc:RIAD8761[P0],IF(uc:UBPR9999[P0] > '2001-01-01' AND uc:UBPR9999[P0] < '2006-01-01' AND uc:UBPRC752[P0] = 41 AND IN(uc:UBPR9565[P0],'2001','2002'),cc:RIAD8761[P0],NULL))

## UBPR8762

### DESCRIPTION

Increase (Decrease) in Interest Expense

### NARRATIVE

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

### FORMULA

IF(uc:UBPR9999[P0] > '2001-01-01' AND uc:UBPR9999[P0] < '2006-01-01' AND uc:UBPRC752[P0] = 31,cc:RIAD8762[P0],IF(uc:UBPR9999[P0] > '2001-01-01' AND uc:UBPR9999[P0] < '2006-01-01' AND uc:UBPRC752[P0] = 41 AND IN(uc:UBPR9565[P0],'2001','2002'),cc:RIAD8762[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))

**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],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))))))

**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

uc:[UBPR8723](#)[P0] + uc:[UBPR8727](#)[P0] + uc:[UBPR8724](#)[P0] + 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

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]

## **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]

## **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.

#### 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)))

### 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]

**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'))))))))