# Derivative Instruments--Page 5A

# 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:  $\underline{UBPRE279}[P0],0)$  + ExistingOf(uc:  $\underline{UBPRE280}[P0],0)$  + ExistingOf(uc:  $\underline{UBPRE281}[P0],0)$  + 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** 

existing of (uc:  $\underline{\mathsf{UBPRE280}}[P0],0) + \mathsf{existingof}(\mathsf{uc}: \underline{\mathsf{UBPRE281}}[P0],0) + \mathsf{existingof}(\mathsf{cc}: \mathsf{RCONFT01}[P0],0) + \mathsf{existingof}(\mathsf{cc}: \mathsf{RCONFT02}[P0],0)$ 

# **4 Foreign Exchange Contracts**

## 4.1 UBPRE280

**DESCRIPTION** 

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Foreign Exchange Contracts

**NARRATIVE** 

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

**FORMULA** 

uc:<u>UBPRA127[P0]</u> + uc:<u>UBPR8726[P0]</u>

# 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** 

uc:<u>UBPR8723[P0]</u> + uc:<u>UBPR8727[P0]</u> + uc:<u>UBPR8724[P0]</u> + uc:<u>UBPR8728[P0]</u>

# 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** 

 $uc: \underline{UBPR8693}[P0] + uc: \underline{UBPR8694}[P0] + uc: \underline{UBPR8695}[P0] + uc: \underline{UBPR8696}[P0] + uc: \underline{UBPR8697}[P0] + uc: \underline{UBPR8699}[P0] + uc: \underline{UBPR8699}[P0]$ 

# **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** 

uc:<u>UBPRE284[P0]</u> + uc:<u>UBPRE285[P0]</u>

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# 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** 

uc:<u>UBPR8701[P0]</u> + uc:<u>UBPR8702[P0]</u> + uc:<u>UBPR8703[P0]</u> + uc:<u>UBPR8704[P0]</u>

# 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** 

uc:<u>UBPR8709[P0]</u> + uc:<u>UBPR8710[P0]</u> + uc:<u>UBPR8711[P0]</u> + uc:<u>UBPR8712[P0]</u>

# 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** 

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# **NARRATIVE**

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

## **FORMULA**

uc:<u>UBPR8705[P0]</u> + uc:<u>UBPR8706[P0]</u> + uc:<u>UBPR8707[P0]</u> + uc:<u>UBPR8708[P0]</u>

# 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**

uc:<u>UBPR8713[P0]</u> + uc:<u>UBPR8714[P0]</u> + uc:<u>UBPR8715[P0]</u> + uc:<u>UBPR8716[P0]</u>

# 13 Swaps

# 13.1 UBPRE289

DESCRIPTION

**Swaps** 

**NARRATIVE** 

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

## **FORMULA**

uc:<u>UBPR3450[P0] + uc:UBPR3826[P0] + uc:UBPR8719[P0] + uc:UBPR8720[P0]</u>

# 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

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## 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** 

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

# 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: <u>UBPRA127[P0],0)</u> + existingof(uc: <u>UBPRD508[P0],0)</u> + existingof(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** 

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:<u>UBPR8723[</u>P0] + uc:<u>UBPR8724[</u>P0]

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# 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: <u>UBPRC752[P0]</u> = 31,cc:RCFD8725[P0],IF(uc: <u>UBPRC752[P0]</u> = 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: <u>UBPR8726[P0]</u>,0) + existingof(uc: <u>UBPRE292[P0]</u>,0) + existingof(cc:RCONFT02[P0],0)

# 22 Foreign Exchange Contracts

# 22.1 UBPR8726

**DESCRIPTION** 

Foreign Exchange Contracts Non-Traded

**NARRATIVE** 

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

#### **FORMULA**

 $IF(uc: \underline{UBPRC752}[P0] = 31,cc:RCFD8726[P0],IF(uc: \underline{UBPRC752}[P0] = 41,cc:RCON8726[P0], NULL))$ 

# 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:<u>UBPR8727[P0]</u> + uc:<u>UBPR8728[P0]</u>

# 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**

uc:<u>UBPR8725[P0] + uc:UBPR8726[P0] + uc:UBPR8727[P0] + uc:UBPR8728[P0]</u>

# 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**

 $IF(uc: \underline{UBPR99999}[P0] > '1995-01-01' AND uc: \underline{UBPRD344}[P0] = 0, uc: \underline{UBPRE295}[P0] + uc: \underline{UBPRE296}[P0] + uc: \underline{UBPRE297}[P0], NULL)$ 

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# 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**

$$\begin{split} & \text{IF}(\text{uc}: \underline{\mathsf{UBPR9999}}[\text{P0}] > \text{'2015-01-01'} \text{ AND uc}: \underline{\mathsf{UBPRD344}}[\text{P0}] = 0 \text{ AND uc}: \underline{\mathsf{UBPRC752}}[\text{P0}] = 41, \text{ cc}: \text{RCONS582}[\text{P0}] + \text{cc}: \text{RCONS585}[\text{P0}] + \text{cc}: \text{RCONS594}[\text{P0}] + \text{cc}: \text{RCONS597}[\text{P0}] + \text{cc}: \text{RCONS600}[\text{P0}] + \text{cc}: \text{RCONS603}[\text{P0}] + \text{cc}: \text{RCONS605}[\text{P0}] + \text{cc}: \text{RCFDS599}[\text{P0}] > \text{'2015-01-01'} \\ & \text{AND uc}: \underline{\mathsf{UBPRD344}}[\text{P0}] = 0 \text{ AND uc}: \underline{\mathsf{UBPRC752}}[\text{P0}] = 31, \text{ cc}: \text{RCFDS582}[\text{P0}] + \text{cc}: \text{RCFDS585}[\text{P0}] + \text{cc}: \text{RCFDS594}[\text{P0}] \\ & + \text{cc}: \text{RCFDS600}[\text{P0}] + \text{cc}: \text{RCFDS603}[\text{P0}] + \text{cc}: \text{RCFDS605}[\text{P0}] + \text{cc}: \text{RCFDS605}[\text{P0}] \\ & + \text{cc}: \text{RCFDS618}[\text{P0}] + \text{cc}: \text{RCFDS621}[\text{P0}], \text{IF}(\text{uc}: \underline{\mathsf{UBPR9999}}[\text{P0}] > \text{'1995-01-01'} \text{ AND uc}: \underline{\mathsf{UBPRD344}}[\text{P0}] = 0, \text{uc}: \underline{\mathsf{UBPR3809}}[\text{P0}] \\ & + \text{uc}: \underline{\mathsf{UBPR3812}}[\text{P0}] + \text{uc}: \underline{\mathsf{UBPR8771}}[\text{P0}] + \text{uc}: \underline{\mathsf{UBPR8777}}[\text{P0}] + \text{uc}: \underline{\mathsf{UBPR8777}}[\text{P0}] + \text{uc}: \underline{\mathsf{UBPR8000}}[\text{P0}], \text{NULL}))) \\ \end{aligned}$$

# 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:\u00bbPR9999[P0] > '2015-01-01' AND uc:\u00bbPRD344[P0] = 0 AND uc:\u00bbPRC752[P0] = 41, cc:RCONS583[P0] + cc:RCONS586[P0] + cc:RCONS595[P0] + cc:RCONS595[P0] + cc:RCONS595[P0] + cc:RCONS601[P0] + cc:RCONS604[P0] + cc:RCONS607[P0] + cc:RCONS616[P0] + cc:RCONS619[P0] + cc:RCONS622[P0], IF(uc:\u00bbPR99999[P0] > '2015-01-01' AND uc:\u00bbPRD344[P0] = 0 AND uc:\u00bbPRC752[P0] = 31, cc:RCFDS583[P0] + cc:RCFDS586[P0] + cc:RCFDS601[P0] + cc:RCFDS601[P0] + cc:RCFDS607[P0] + cc:RCFDS607[P0] + cc:RCFDS619[P0] + cc:RCFDS619[P0] + uc:\u00bbPR8769[P0] + uc:\u00bbPR8772[P0] + uc:\u00bbPR8775[P0] + uc:\u00bbPR8778[P0] + uc:\u00bbPR87701[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.

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## **FORMULA**

$$\begin{split} & \text{IF}(\text{uc}: \underline{\mathsf{UBPR9999}}[\text{P0}] > \text{'2015-01-01'} \text{ AND uc}: \underline{\mathsf{UBPRD344}}[\text{P0}] = 0 \text{ AND uc}: \underline{\mathsf{UBPRC752}}[\text{P0}] = 41, \text{ cc}: \text{RCONS584}[\text{P0}] + \text{cc}: \text{RCONS587}[\text{P0}] + \text{cc}: \text{RCONS596}[\text{P0}] + \text{cc}: \text{RCONS602}[\text{P0}] + \text{cc}: \text{RCONS605}[\text{P0}] + \text{cc}: \text{RCONS605}[\text{P0}] + \text{cc}: \text{RCONS608}[\text{P0}] + \text{cc}: \text{RCONS608}[\text{P0}] + \text{cc}: \text{RCONS603}[\text{P0}] + \text{cc}: \text{RCONS603}[\text{P0}] + \text{cc}: \text{RCFDS607}[\text{P0}] + \text{cc}: \text{RCFDS607}[\text{P0}] + \text{cc}: \text{RCFDS607}[\text{P0}] + \text{cc}: \text{RCFDS608}[\text{P0}] + \text{cc}: \text{RCFDS607}[\text{P0}] + \text{c$$

# 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**

 $\text{uc:} \underline{\textbf{UBPR8745}[P0]} + \text{uc:} \underline{\textbf{UBPR8746}[P0]} + \text{uc:} \underline{\textbf{UBPR8747}[P0]} + \text{uc:} \underline{\textbf{UBPR8748}[P0]} + \text{uc:} \underline{\textbf{UBPR8737}[P0]} + \text{uc:} \underline{\textbf{UBPR8739}[P0]} + \text{uc:} \underline{\textbf{UBPR8739}[P0]} + \text{uc:} \underline{\textbf{UBPR8740}[P0]}$ 

# 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** 

uc:<u>UBPR8733[P0] + uc:UBPR8734[P0] + uc:UBPR8735[P0] + uc:UBPR8736[P0]</u>

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# 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:<u>UBPR8741[P0]</u> + uc:<u>UBPR8742[P0]</u> + uc:<u>UBPR8743[P0]</u> + uc:<u>UBPR8744[P0]</u>

# 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** 

# 35 Credit Losses Off\_BS Derivatives

# 35.1 UBPRA251

**DESCRIPTION** 

Credit Losses Off-Balance Sheet Derivatives

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## **NARRATIVE**

Credit losses on off-balance sheet derivatives, from Call Report Schedule RI.

#### **FORMULA**

 $|F(uc: \underline{UBPR99999}[P0] > '2001-01-01' | AND | uc: \underline{UBPRC752}[P0] = 31,cc: RIADA251[P0], |F(uc: \underline{UBPR99999}[P0] > '2001-01-01' | AND | uc: \underline{UBPRC752}[P0] = 41 | AND | IN(uc: \underline{UBPR9565}[P0], '2001', '2002'), |cc: RIADA251[P0], |RIADA251[P0], |RIADA251[P0]$ 

# 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: <u>UBPRC752[P0]</u> = 31,cc:RCFD3530[P0],IF(uc: <u>UBPRC752[P0]</u> = 41,cc:RCON3530[P0], NULL))

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# 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** 

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

# **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: <u>UBPRC752[P0]</u> = 31,cc:RCFD3812[P0],IF(uc: <u>UBPRC752[P0]</u> = 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

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# **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** 

 $IF(uc: \underline{UBPRC752}[P0] = 31,cc:RCFD8695[P0],IF(uc: \underline{UBPRC752}[P0] = 41,cc:RCON8695[P0], NULL))$ 

## **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))

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## **UBPR8700**

**DESCRIPTION** 

Commodity and Other Forward Contracts

**FORMULA** 

 $IF(uc: \underline{UBPRC752}[P0] = 31,cc:RCFD8700[P0],IF(uc: \underline{UBPRC752}[P0] = 41,cc:RCON8700[P0], NULL))$ 

# **UBPR8701**

**DESCRIPTION** 

Written Exchange-Traded Interest Rate Option Contracts

**FORMULA** 

IF(uc: <u>UBPRC752[P0]</u> = 31,cc:RCFD8701[P0],IF(uc: <u>UBPRC752[P0]</u> = 41,cc:RCON8701[P0], NULL))

## **UBPR8702**

DESCRIPTION

Written Exchange-Traded Foreign Exchange Option Contracts

**FORMULA** 

 $IF(uc: \underline{UBPRC752}[P0] = 31,cc:RCFD8702[P0],IF(uc: \underline{UBPRC752}[P0] = 41,cc:RCON8702[P0], NULL))$ 

# **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**

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## **DESCRIPTION**

Purchased Exchange-Traded Foreign Exchange Option Contracts

#### **FORMULA**

 $IF(uc: \underline{UBPRC752}[P0] = 31,cc:RCFD8706[P0],IF(uc: \underline{UBPRC752}[P0] = 41,cc:RCON8706[P0], NULL))$ 

## **UBPR8707**

#### **DESCRIPTION**

Purchased Exchange-Traded Equity Derivative Option Contracts

## **FORMULA**

 $IF(uc: \underline{UBPRC752}[P0] = 31,cc:RCFD8707[P0],IF(uc: \underline{UBPRC752}[P0] = 41,cc:RCON8707[P0], NULL))$ 

# **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: <u>UBPRC752[P0]</u> = 31,cc:RCFD8710[P0],IF(uc: <u>UBPRC752[P0]</u> = 41,cc:RCON8710[P0], NULL))

## **UBPR8711**

#### **DESCRIPTION**

Written OTC Equity Derivative Option Contracts

# **FORMULA**

IF(uc: <u>UBPRC752[P0]</u> = 31,cc:RCFD8711[P0],IF(uc: <u>UBPRC752[P0]</u> = 41,cc:RCON8711[P0], NULL))

# **UBPR8712**

#### **DESCRIPTION**

Written OTC Commodity and Other OTC Option Contracts

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## **FORMULA**

IF(uc: UBPRC752[P0] = 31,cc:RCFD8712[P0],IF(uc: UBPRC752[P0] = 41,cc:RCON8712[P0], NULL))

# **UBPR8713**

**DESCRIPTION** 

Purchaed OTC Interest Rate Option Contracts

**FORMULA** 

IF(uc: <u>UBPRC752[P0]</u> = 31,cc:RCFD8713[P0],IF(uc: <u>UBPRC752[P0]</u> = 41,cc:RCON8713[P0], NULL))

# **UBPR8714**

**DESCRIPTION** 

Purchased OTC Foreign Exchange Option Contracts

**FORMULA** 

 $IF(uc: \underline{UBPRC752}[P0] = 31,cc:RCFD8714[P0],IF(uc: \underline{UBPRC752}[P0] = 41,cc:RCON8714[P0], NULL))$ 

## **UBPR8715**

**DESCRIPTION** 

Purchased OTC Equity Derivative Option Contracts

**FORMULA** 

 $IF(uc: \underline{UBPRC752}[P0] = 31,cc:RCFD8715[P0],IF(uc: \underline{UBPRC752}[P0] = 41,cc:RCON8715[P0], NULL))$ 

# **UBPR8716**

**DESCRIPTION** 

Purchased OTC Commodity and Other OTC Option Contracts

**FORMULA** 

IF(uc: <u>UBPRC752</u>[P0] = 31,cc:RCFD8716[P0],IF(uc: <u>UBPRC752</u>[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))

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## **UBPR8723**

DESCRIPTION

Total Gross Notional Amount of Equity Derivative Contracts Held for Trading

**FORMULA** 

IF(uc: <u>UBPRC752[P0]</u> = 31,cc:RCFD8723[P0],IF(uc: <u>UBPRC752[P0]</u> = 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**

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## **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:<u>UBPRC752</u>[P0] = 31,cc:RCFD8737[P0],IF(uc:<u>UBPRC752</u>[P0] = 41,cc:RCON8737[P0], NULL))

## **UBPR8738**

#### DESCRIPTION

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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: <u>UBPRC752[P0]</u> = 31,cc:RCFD8741[P0],IF(uc: <u>UBPRC752[P0]</u> = 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** 

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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**

 $IF(uc: \underline{UBPRC752}[P0] = 31,cc:RCFD8746[P0],IF(uc: \underline{UBPRC752}[P0] = 41,cc:RCON8746[P0], NULL))$ 

# **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))

# **UBPR8766**

#### DESCRIPTION

Notional Principal Amount of Interest Rate Contracts with a Remaining Maturity of Over One Year Through Five Years

#### **FORMULA**

IF(uc: <u>UBPRC752[P0]</u> = 31,cc:RCFD8766[P0],IF(uc: <u>UBPRC752[P0]</u> = 41,cc:RCON8766[P0], NULL))

## **UBPR8767**

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# **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

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Notional Principal Amount of Other Precious Metals Contracts with a Remaining Maturity of Over One Year Through Five Years

#### **FORMULA**

 $IF(uc: \underline{UBPRC752}[P0] = 31,cc:RCFD8774[P0],IF(uc: \underline{UBPRC752}[P0] = 41,cc:RCON8774[P0], NULL))$ 

## **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: <u>UBPRC752[P0]</u> = 31,cc:RCFD8776[P0],IF(uc: <u>UBPRC752[P0]</u> = 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**

 $IF(uc: \underline{UBPRC752}[P0] = 31,cc:RCFD8778[P0],IF(uc: \underline{UBPRC752}[P0] = 41,cc:RCON8778[P0], NULL))$ 

# **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**

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## SIZE CODE

## **FORMULA**

 $IF(MonthOf(Context.Period.EndDate) = 3, uc: \underline{UBPRF966}[P0], IF(MonthOf(Context.Period.EndDate) = 6, uc: \underline{UBPRF967}[P0], IF(MonthOf(Context.Period.EndDate) = 9, uc: \underline{UBPRF968}[P0], IF(MonthOf(Context.Period.EndDate) = 12, uc: \underline{UBPRF969}[P0], '0001'))))$ 

#### **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** 

 $IF(uc: \underline{UBPRC752}[P0] = 31,cc:RCFDA000[P0],IF(uc: \underline{UBPRC752}[P0] = 41,cc:RCONA000[P0], NULL))$ 

# UBPRA001

**DESCRIPTION** 

Notional Principal Amount of Equity Derivative Contracts with a Remaining Maturity of Over One Year Through Five Years

**FORMULA** 

IF(uc: <u>UBPRC752[P0]</u> = 31,cc:RCFDA001[P0],IF(uc: <u>UBPRC752[P0]</u> = 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: <u>UBPRC752</u>[P0] = 31,cc:RCFDA002[P0],IF(uc: <u>UBPRC752</u>[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** 

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

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#### **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: <u>UBPRC752</u>[P0] = 31,cc:RCFDA127[P0],IF(uc: <u>UBPRC752</u>[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** 

 $IF(uc: \underline{UBPR9999}[P0] > '1990-01-01' \text{ AND } uc: \underline{UBPR2170}[P0] > 0,0,IF(uc: \underline{UBPR99999}[P0] > '1990-01-01' \text{ AND } uc: \underline{UBPR2170}[P0] < 1,1, NULL))$ 

## **UBPRD424**

**DESCRIPTION** 

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

## **FORMULA**

 $IF(MonthOf(Context.Period.EndDate) = 3, IF(ExistingOf(uc: \begin{tabular}{l} LEXISTINGOF(uc: \begin{tabular}{l} LEXIST$ 

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```
ExistingOf(cc:RCON2170[-P4Q],300001) < 300000, 1, IF(ExistingOf(uc:UBPRC752[-P4Q],31) = 31 and
ExistingOf(cc:RCFD2170I-P4Q1,90000) > 100000 and ExistingOf(cc:RCFD2170I-P4Q1,300001) < 300000. 1.
IF(ExistingOf(uc:UBPRC752[-P4Q],41) = 41 and ExistingOf(cc:RCON2170[-P4Q],200000) > = 300000, 2,
IF(ExistingOf(uc:UBPRC752[-P4Q],31) = 31 \text{ 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:<u>UBPRC752</u>[-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: <u>UBPRC752</u>[-P6Q],41) = 41 and ExistingOf(cc: RCON2170[-P6Q],100001) < 100000. 0.
IF(ExistingOf(uc:UBPRC752[-P6Q],31) = 31 \text{ 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:<u>UBPRC752</u>[-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 \text{ 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:<u>UBPR8723</u>[P0] + uc:<u>UBPR8724</u>[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:<u>UBPRA126[P0]</u> + uc:<u>UBPR8725[P0]</u>

## **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]

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## **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:<u>UBPR8723[P0] + uc:UBPR8727[P0] + uc:UBPR8724[P0] + uc:UBPR8728[P0]</u>

# **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:<u>UBPR8701[P0]</u> + uc:<u>UBPR8702[P0]</u> + uc:<u>UBPR8703[P0]</u> + uc:<u>UBPR8704[P0]</u>

## **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:<u>UBPR8709[P0]</u> + uc:<u>UBPR8710[P0]</u> + uc:<u>UBPR8711[P0]</u> + uc:<u>UBPR8712[P0]</u>

## **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

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#### **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:<u>UBPR8713[P0] + uc:UBPR8714[P0] + uc:UBPR8715[P0] + uc:UBPR8716[P0]</u>

## **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:\u00bb\u00b\u00b\u00bb\u

## **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**

$$\begin{split} & \text{IF}(\text{uc}: \underline{\mathsf{UBPR9999}}[\text{P0}] > \text{'2015-01-01'} \text{ AND uc}: \underline{\mathsf{UBPRD344}}[\text{P0}] = 0 \text{ AND uc}: \underline{\mathsf{UBPRC752}}[\text{P0}] = 41, \text{ cc}: \text{RCONS583}[\text{P0}] + \text{cc}: \text{RCONS586}[\text{P0}] + \text{cc}: \text{RCONS595}[\text{P0}] + \text{cc}: \text{RCONS598}[\text{P0}] + \text{cc}: \text{RCONS601}[\text{P0}] + \text{cc}: \text{RCONS604}[\text{P0}] + \text{cc}: \text{RCONS604}[\text{P0}] + \text{cc}: \text{RCONS607}[\text{P0}] + \text{cc}: \text{RCONS616}[\text{P0}] + \text{cc}: \text{RCONS619}[\text{P0}] + \text{cc}: \text{RCONS622}[\text{P0}], \text{IF}(\text{uc}: \underline{\mathsf{UBPR9999}}[\text{P0}] > \text{'2015-01-01'} \\ & \text{AND uc}: \underline{\mathsf{UBPRD344}}[\text{P0}] = 0 \text{ AND uc}: \underline{\mathsf{UBPRC752}}[\text{P0}] = 31, \text{ cc}: \text{RCFDS583}[\text{P0}] + \text{cc}: \text{RCFDS586}[\text{P0}] + \text{cc}: \text{RCFDS601}[\text{P0}] + \text{cc}: \text{$$

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 $\text{cc:RCFDS619[P0]} + \text{cc:RCFDS622[P0]}, \\ \text{IF(uc:} \\ \underline{\textbf{UBPR99999[P0]}} > \text{'2000-01-01'} \\ \text{AND uc:} \\ \underline{\textbf{UBPRD344[P0]}} = 0, \\ \text{uc:} \\ \underline{\textbf{UBPR87769[P0]}} + \text{uc:} \\ \underline{\textbf{UBPR87769[P0]}} + \text{uc:} \\ \underline{\textbf{UBPR87772[P0]}} + \text{uc:} \\ \underline{\textbf{UBPR8778[P0]}} + \text{uc:} \\ \underline{\textbf{UBPR878[P0]}} + \text{uc:} \\ \underline{\textbf{UBPR878[P0]}} + \text{uc:} \\ \underline{\textbf{UBPR8$ 

#### **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**

$$\begin{split} & \text{IF}(\text{uc:} \underline{\mathsf{UBPR9999}}[\text{P0}] > \text{'2015-01-01'} \text{ AND uc:} \underline{\mathsf{UBPRD344}}[\text{P0}] = 0 \text{ AND uc:} \underline{\mathsf{UBPRC752}}[\text{P0}] = 41, \text{ cc:} \text{RCONS584}[\text{P0}] + \text{cc:} \text{RCONS587}[\text{P0}] + \text{cc:} \text{RCONS599}[\text{P0}] + \text{cc:} \text{RCONS602}[\text{P0}] + \text{cc:} \text{RCONS605}[\text{P0}] + \text{cc:} \text{RCONS605}[\text{P0}] + \text{cc:} \text{RCONS608}[\text{P0}] + \text{cc:} \text{RCONS605}[\text{P0}] + \text{cc:} \text{RCONS603}[\text{P0}], \text{IF}(\text{uc:} \underline{\mathsf{UBPR9999}}[\text{P0}] > \text{'2015-01-01'} \\ & \text{AND uc:} \underline{\mathsf{UBPRD344}}[\text{P0}] = 0 \text{ AND uc:} \underline{\mathsf{UBPRC752}}[\text{P0}] = 31, \text{ cc:} \text{RCFDS584}[\text{P0}] + \text{cc:} \text{RCFDS587}[\text{P0}] + \text{cc:} \text{RCFDS599}[\text{P0}] + \text{cc:} \text{RCFDS602}[\text{P0}] + \text{cc:} \text{RCFDS605}[\text{P0}] + \text{cc:} \text{RCFDS608}[\text{P0}] + \text{cc:} \text{RCFDS617}[\text{P0}] + \text{cc:} \text{RCFDS620}[\text{P0}] + \text{cc:} \text{RCFDS623}[\text{P0}], \text{IF}(\text{uc:} \underline{\mathsf{UBPR8999}}[\text{P0}] > \text{'1995-01-01'} \text{AND uc:} \underline{\mathsf{UBPRD344}}[\text{P0}] = 0, \text{uc:} \underline{\mathsf{UBPR8767}}[\text{P0}] + \text{uc:} \underline{\mathsf{UBPR8770}}[\text{P0}] + \text{uc:} \underline{\mathsf{UBPR8773}}[\text{P0}] + \text{uc:} \underline{\mathsf{UBPR8779}}[\text{P0}] + \text{uc:} \underline{\mathsf{UBPR8779}}[\text{P0}], \text{NULL}))) \end{split}$$

#### 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:<u>UBPR8733[P0]</u> + uc:<u>UBPR8734[P0]</u> + uc:<u>UBPR8735[P0]</u> + uc:<u>UBPR8736[P0]</u>

# **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: \underline{UBPRD293}[P0]) = 1 \ and \ ExistingOf(uc: \underline{UBPR2170}[-P3Q], 1000001) < 1000000, '2001', \\ IF(ExistingOf(uc: \underline{UBPRD424}[P0]) = 2 \ and \ ExistingOf(uc: \underline{UBPR2170}[-P3Q], 1000001) < 1000000, '2001', \\ IF(ExistingOf(uc: \underline{UBPRD424}[P0]) = 2 \ and \ ExistingOf(uc: \underline{UBPR2170}[-P3Q], 1000001) < 1000000, '2001', \\ IF(ExistingOf(uc: \underline{UBPRD424}[P0]) = 2 \ and \ ExistingOf(uc: \underline{UBPR2170}[-P3Q], 1000001) < 1000000, '2001', \\ IF(ExistingOf(uc: \underline{UBPRD424}[P0]) = 2 \ and \ ExistingOf(uc: \underline{UBPR2170}[-P3Q], 1000001) < 1000000, '2001', \\ IF(ExistingOf(uc: \underline{UBPR2170}[-P3Q], 1000000)) < 1000000, '2000', \\ IF(Ex
```

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```
 \begin{split} & \text{IF}(\text{ExistingOf}(\text{uc:} \underline{\text{UBPRD424}}[\text{PO}]) = 2 \text{ and ExistingOf}(\text{uc:} \underline{\text{UBPR2170}}[\text{-P3Q}],900000) > = 10000000, '2002', \\ & \text{IF}(\text{ExistingOf}(\text{uc:} \underline{\text{UBPRD424}}[\text{PO}]) = 1, '0003', \\ & \text{IF}(\text{ExistingOf}(\text{uc:} \underline{\text{UBPRD424}}[\text{PO}]) = 0 \text{ and } \\ & \text{ExistingOf}(\text{uc:} \underline{\text{UBPR2170}}[\text{-P3Q}],25000) > 25000, '0002', \\ & \text{IF}(\text{ExistingOf}(\text{uc:} \underline{\text{UBPRD424}}[\text{PO}]) = 0 \text{ and } \\ & \text{ExistingOf}(\text{uc:} \underline{\text{UBPR2170}}[\text{-P3Q}],25001) < = 25000, '0001', '0001')))))) \end{split}
```

#### UBPRF967

## **DESCRIPTION**

Size Code CALC Helper 4QTRBACK

#### **FORMULA**

```
 \begin{split} & \text{IF}(\text{ExistingOf}(\text{uc:} \underline{\text{UBPRD293}}[\text{P0}]) = 1 \text{ and } \text{ExistingOf}(\text{uc:} \underline{\text{UBPR2170}}[\text{-P4Q}], 1000000) < 1000000, '2001', \\ & \text{IF}(\text{ExistingOf}(\text{uc:} \underline{\text{UBPRD424}}[\text{P0}]) = 2 \text{ and } \text{ExistingOf}(\text{uc:} \underline{\text{UBPR2170}}[\text{-P4Q}], 1000000) < 1000000, '2001', \\ & \text{IF}(\text{ExistingOf}(\text{uc:} \underline{\text{UBPRD424}}[\text{P0}]) = 2 \text{ and } \text{ExistingOf}(\text{uc:} \underline{\text{UBPR2170}}[\text{-P4Q}], 900000) > = 1000000, '2002', \\ & \text{IF}(\text{ExistingOf}(\text{uc:} \underline{\text{UBPRD424}}[\text{P0}]) = 1, '0003', \\ & \text{IF}(\text{ExistingOf}(\text{uc:} \underline{\text{UBPRD424}}[\text{P0}]) = 0 \text{ and } \\ & \text{ExistingOf}(\text{uc:} \underline{\text{UBPR2170}}[\text{-P4Q}], 25000) > 25000, '0002', \\ & \text{IF}(\text{ExistingOf}(\text{uc:} \underline{\text{UBPRD424}}[\text{P0}]) = 0 \text{ and } \\ & \text{ExistingOf}(\text{uc:} \underline{\text{UBPR2170}}[\text{-P4Q}], 25001) < = 25000, '0001', '0001')))))) \end{split}
```

## **UBPRF968**

#### DESCRIPTION

Size Code CALC Helper 5QTRBACK

#### **FORMULA**

```
 \begin{split} & \text{IF}(\text{ExistingOf}(\text{uc:} \underline{\text{UBPRD293}}[\text{PO}]) = 1 \text{ and ExistingOf}(\text{uc:} \underline{\text{UBPR2170}}[\text{-P5Q}], 1000000) < 1000000, '2001', \\ & \text{IF}(\text{ExistingOf}(\text{uc:} \underline{\text{UBPRD424}}[\text{PO}]) = 2 \text{ and ExistingOf}(\text{uc:} \underline{\text{UBPR2170}}[\text{-P5Q}], 1000000) < 1000000, '2001', \\ & \text{IF}(\text{ExistingOf}(\text{uc:} \underline{\text{UBPRD424}}[\text{PO}]) = 2 \text{ and ExistingOf}(\text{uc:} \underline{\text{UBPR2170}}[\text{-P5Q}], 900000) > = 1000000, '2002', \\ & \text{IF}(\text{ExistingOf}(\text{uc:} \underline{\text{UBPRD424}}[\text{PO}]) = 1, '0003', \\ & \text{IF}(\text{ExistingOf}(\text{uc:} \underline{\text{UBPRD424}}[\text{PO}]) = 0 \text{ and} \\ & \text{ExistingOf}(\text{uc:} \underline{\text{UBPR2170}}[\text{-P5Q}], 25000) > 25000, '0002', \\ & \text{IF}(\text{ExistingOf}(\text{uc:} \underline{\text{UBPRD424}}[\text{PO}]) = 0 \text{ and} \\ & \text{ExistingOf}(\text{uc:} \underline{\text{UBPR2170}}[\text{-P5Q}], 25001) < = 25000, '0001', '0001')))))) \end{split}
```

## UBPRF969

#### **DESCRIPTION**

Size Code CALC Helper 6QTRBACK

#### **FORMULA**

```
 \begin{split} & \text{IF}(\text{ExistingOf}(\text{uc:} \underline{\text{UBPRD293}}[\text{P0}], \text{true}) = 1 \text{ and ExistingOf}(\text{uc:} \underline{\text{UBPR2170}}[\text{-P6Q}], 1000001) < 1000000, '2001', \\ & \text{IF}(\text{ExistingOf}(\text{uc:} \underline{\text{UBPRD424}}[\text{P0}], 2) = 2 \text{ and ExistingOf}(\text{uc:} \underline{\text{UBPR2170}}[\text{-P6Q}], 1000001) < 1000000, '2001', \\ & \text{IF}(\text{ExistingOf}(\text{uc:} \underline{\text{UBPRD424}}[\text{P0}], 2) = 2 \text{ and ExistingOf}(\text{uc:} \underline{\text{UBPR2170}}[\text{-P6Q}], 900000) > = 1000000, '2002', \\ & \text{IF}(\text{ExistingOf}(\text{uc:} \underline{\text{UBPRD424}}[\text{P0}], 1) = 1, '0003', \\ & \text{IF}(\text{ExistingOf}(\text{uc:} \underline{\text{UBPRD424}}[\text{P0}], 0) = 0 \text{ and} \\ & \text{ExistingOf}(\text{uc:} \underline{\text{UBPR2170}}[\text{-P6Q}], 24000) > 25000, '0002', \\ & \text{IF}(\text{ExistingOf}(\text{uc:} \underline{\text{UBPRD424}}[\text{P0}], 0) = 0 \text{ and} \\ & \text{ExistingOf}(\text{uc:} \underline{\text{UBPR2170}}[\text{-P6Q}], 25001) < = 25000, '0001', '0001')))))) \end{split}
```

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