

## Derivative Analysis--Page 5B

### 1 Interest Rate Contracts

#### 1.1 UBPRES04

##### DESCRIPTION

Interest Rate Contracts as a percent of Total Derivatives

##### NARRATIVE

Total interest rate contracts divided by total derivative contracts.

##### FORMULA

PCTOF(uc:[UBPRE279](#)[P0],uc:[UBPRE278](#)[P0])

### 2 Foreign Exchange Contracts

#### 2.1 UBPRES05

##### DESCRIPTION

Foreign Exchange Contracts as a percent of Total Derivatives

##### NARRATIVE

Total foreign exchange contracts divided by total derivative contracts.

##### FORMULA

PCTOF(uc:[UBPRE280](#)[P0],uc:[UBPRE278](#)[P0])

### 3 Equity, Comm & Oth Contracts

#### 3.1 UBPRES06

##### DESCRIPTION

Equity, Comm & Oth Contracts as a percent of Total Derivatives

##### NARRATIVE

Total equity, commodity and other contracts divided by total derivative contracts.

##### FORMULA

PCTOF(uc:[UBPRE281](#)[P0],uc:[UBPRE278](#)[P0])

### 4 Futures and Forwards

#### 4.1 UBPRES07

##### DESCRIPTION

Futures and Forwards as a percent of Total Derivatives

## NARRATIVE

Total futures and forward contracts divided by total derivative contracts.

## FORMULA

PCTOF(uc:[UBPRE282](#)[P0],uc:[UBPRE278](#)[P0])

# 5 Written Options

## 5.1 UBPRE308

### DESCRIPTION

Written Options as a percent of Total Derivatives

### NARRATIVE

Total written options, both exchange traded and over-the-counter, divided by total derivative contracts.

### FORMULA

PCTOF(uc:[UBPRE283](#)[P0],uc:[UBPRE278](#)[P0])

# 6 Exchange Traded

## 6.1 UBPRE309

### DESCRIPTION

Exchange Traded Written Options as a percent of Total Derivatives

### NARRATIVE

Total written options, which are exchange traded, divided by total derivative contracts.

### FORMULA

PCTOF(uc:[UBPRE284](#)[P0],uc:[UBPRE278](#)[P0])

# 7 Over-the-Counter

## 7.1 UBPRE310

### DESCRIPTION

Over-the-Counter Written Options as a percent of Total Derivatives

### NARRATIVE

Total written options, which are traded over-the-counter, divided by total derivative contracts.

### FORMULA

PCTOF(uc:[UBPRE285](#)[P0],uc:[UBPRE278](#)[P0])

# 8 Purchased Options

## 8.1 UBPRE311

**DESCRIPTION**

Purchased Options as a percent of Total Derivatives

**NARRATIVE**

Total purchased options, both exchange traded and over-the-counter, divided by total derivative contracts.

**FORMULA**

PCTOF(uc:[UBPRE286](#)[P0],uc:[UBPRE278](#)[P0])

## 9 Exchange Traded

### 9.1 UBPRES12

**DESCRIPTION**

Exchange Traded Purchased Options as a percent of Total Derivatives

**NARRATIVE**

Total purchased options, which are exchange traded, divided by total derivative contracts.

**FORMULA**

PCTOF(uc:[UBPRE287](#)[P0],uc:[UBPRE278](#)[P0])

## 10 Over-the-Counter

### 10.1 UBPRES13

**DESCRIPTION**

Over-the-Counter Purchased Options as a percent of Total Derivatives

**NARRATIVE**

Total purchased options, which are traded over-the-counter, divided by total derivative contracts.

**FORMULA**

PCTOF(uc:[UBPRE288](#)[P0],uc:[UBPRE278](#)[P0])

## 11 Swaps

### 11.1 UBPRES14

**DESCRIPTION**

Swaps as a percent of Total Derivatives

**NARRATIVE**

Total swaps as a percent of total derivative contracts.

**FORMULA**

PCTOF(uc:[UBPRE289](#)[P0],uc:[UBPRE278](#)[P0])

## 12 Held-for-Trading

### 12.1 UBP315

#### DESCRIPTION

Held-for-Trading as a percent of Total Derivatives

#### NARRATIVE

Total derivative contracts held-for-trading divided by total derivative contracts.

#### FORMULA

PCTOF(uc:[UBPRE290](#)[P0],uc:[UBPRE278](#)[P0])

## 13 Interest Rate Contracts

### 13.1 UBP316

#### DESCRIPTION

Interest Rate Contracts (HFT) as a percent of Total Derivatives

#### NARRATIVE

Total interest rate contracts held-for-trading divided by total derivative contracts.

#### FORMULA

PCTOF(uc:[UBPRA126](#)[P0],uc:[UBPRE278](#)[P0])

## 14 Foreign Exchange Contracts

### 14.1 UBP317

#### DESCRIPTION

Foreign Exchange Contracts (HFT) as a percent of Total Derivatives

#### NARRATIVE

Total foreign exchange contracts held-for-trading divided by total derivative contracts.

#### FORMULA

PCTOF(uc:[UBPRA127](#)[P0],uc:[UBPRE278](#)[P0])

## 15 Equity, Comm & Oth Contracts

### 15.1 UBP318

#### DESCRIPTION

Equity, Comm & Oth Contracts (HFT) as a percent of Total Derivatives

#### NARRATIVE

Total equity, commodity and other contracts held-for-trading divided by total derivative contracts.

**FORMULA**

PCTOF(uc:[UBPRD508](#)[P0],uc:[UBPRE278](#)[P0])

**16 Non-Traded****16.1 UBPRES319****DESCRIPTION**

Non-Traded as a percent of Total Derivatives

**NARRATIVE**

Total non-traded derivatives divided by total derivative contracts.

**FORMULA**

PCTOF(uc:[UBPRE291](#)[P0],uc:[UBPRE278](#)[P0])

**17 Interest Rate Contracts****17.1 UBPRES320****DESCRIPTION**

Interest Rate Contracts (NT) as a percent of Total Derivatives

**NARRATIVE**

Total non-traded interest rate contracts divided by total derivative contracts.

**FORMULA**

PCTOF(uc:[UBPR8725](#)[P0],uc:[UBPRE278](#)[P0])

**18 Foreign Exchange Contracts****18.1 UBPRES321****DESCRIPTION**

Foreign Exchange Contracts (NT) as a percent of Total Derivatives

**NARRATIVE**

Total non-traded foreign exchange contracts divided by total derivative contracts.

**FORMULA**

PCTOF(uc:[UBPR8726](#)[P0],uc:[UBPRE278](#)[P0])

**19 Equity, Comm & Oth Contracts****19.1 UBPRES322****DESCRIPTION**

Equity, Comm & Oth Contracts (NT) as a percent of Total Derivatives

**NARRATIVE**

Total non-traded equity, commodity and other contracts divided by total derivative contracts.

**FORMULA**

PCTOF(uc:[UBPRE292](#)[P0],uc:[UBPRE278](#)[P0])

## **20 Memo: Marked-to-Market**

### **20.1 UBPRES23**

**DESCRIPTION**

Memo: Market-to-Market (NT) as a percent of Total Derivatives

**NARRATIVE**

Total non-traded derivative contracts, that are marked-to-market, divided by total derivative contracts.

**FORMULA**

PCTOF(uc:[UBPRE293](#)[P0],uc:[UBPRE278](#)[P0])

## **21 Derivative Contracts (RBC Def)**

### **21.1 UBPRES24**

**DESCRIPTION**

Derivative Contracts (RBC Def) as a percent of Total Derivatives

**NARRATIVE**

Total derivative contracts, as defined for risk-based capital purposes, divided by total derivative contracts.

**FORMULA**

PCTOF(uc:[UBPRE294](#)[P0],uc:[UBPRD531](#)[P0])

## **22 One Year or Less**

### **22.1 UBPRES25**

**DESCRIPTION**

Derivatives One Year or Less as a percent of Total Derivatives

**NARRATIVE**

Total derivative contracts maturing one year or less, as defined for risk-based capital purposes, as a percent of total derivative contracts.

**FORMULA**

PCTOF(uc:[UBPRE295](#)[P0],uc:[UBPRD531](#)[P0])

## **23 Over 1 Year to 5 Years**

## 23.1 UBPRES26

### DESCRIPTION

Derivatives Over One Year to Five Years as a percent of Total Derivatives

### NARRATIVE

Total derivative contracts maturing one to five years, as defined for risk-based capital purposes, divided by total derivative contracts.

### FORMULA

PCTOF(uc:[UBPRE296](#)[P0],uc:[UBPRD531](#)[P0])

## 24 Over 5 Years

### 24.1 UBPRES27

#### DESCRIPTION

Derivatives Over Five Years as a percent of Total Derivatives

#### NARRATIVE

Total derivative contracts maturing over five years, as defined for risk-based capital purposes, divided by total derivative contracts.

#### FORMULA

PCTOF(uc:[UBPRE297](#)[P0],uc:[UBPRD531](#)[P0])

## 25 Gross Negative Fair Value

### 25.1 UBPRES28

#### DESCRIPTION

Gross Negative Fair Value as a percent of Total Derivatives

#### NARRATIVE

Total of all derivative contracts with a negative fair value divided by total derivative contracts.

#### FORMULA

PCTOF(uc:[UBPRE298](#)[P0],uc:[UBPRD530](#)[P0])

## 26 Gross Positive Fair Value

### 26.1 UBPRES29

#### DESCRIPTION

Gross Positive Fair Value as a percent of Total Derivatives

#### NARRATIVE

Total of all derivative contracts with a positive fair value divided by total derivative contracts.

## FORMULA

PCTOF(uc:[UBPRE299](#)[P0],uc:[UBPRD530](#)[P0])

## 27 Gross Negative Fair Value (x)

### 27.1 UBPRE330

## DESCRIPTION

Gross Negative Fair Value to Tier 1 Capital (X)

## NARRATIVE

Total of all derivative contracts with a negative fair value divided by tier one capital.

## FORMULA

PCT(uc:[UBPRE298](#)[P0],uc:[UBPRD527](#)[P0])

## 28 Gross Positive Fair Value (x)

### 28.1 UBPRE331

## DESCRIPTION

Gross Positive Fair Value to Tier 1 Capital (X)

## NARRATIVE

Total of all derivative contracts with a positive fair value divided by tier one capital.

## FORMULA

PCT(uc:[UBPRE299](#)[P0],uc:[UBPRD527](#)[P0])

## 29 Held-for-Trading (x)

### 29.1 UBPRE332

## DESCRIPTION

Held-for-Trading to Tier 1 Capital (X)

## NARRATIVE

Total of all derivative contracts held for-trading with a positive fair value divided by tier one capital.

## FORMULA

PCT(uc:[UBPRE290](#)[P0],uc:[UBPRE644](#)[P0])

## 30 Non-Traded (x)

### 30.1 UBPRE333

## DESCRIPTION

Non-Traded to Tier 1 Capital (X)



**NARRATIVE**

Total of all derivative contracts not held for trading purposes with a positive fair value divided by tier one capital.

**FORMULA**

PCT(uc:[UBPRE291](#)[P0],uc:[UBPRE644](#)[P0])

**31 Non-Traded Marked-to-Mkt(x)****31.1 UBPRE334****DESCRIPTION**

Non-Traded Market-to-Market to Tier 1 Capital (X)

**NARRATIVE**

Total of all derivative contracts, not held for trading purposes, that are marked to market and that have a positive fair value divided by tier one capital.

**FORMULA**

PCT(uc:[UBPRE293](#)[P0],uc:[UBPRE644](#)[P0])

**32 Current Credit Exposure (x)****32.1 UBPRE335****DESCRIPTION**

Current Credit Exposure to Tier 1 Capital (X)

**NARRATIVE**

Current credit exposure across all off-balance sheet contracts covered by the risk-based capital standards divided by tier one capital.

**FORMULA**

PCT(uc:[UBPRD496](#)[P0],uc:[UBPRD350](#)[P0])

**33 Credit Losses on Derivatives****33.1 UBPRE336****DESCRIPTION**

Credit Losses on Derivatives as a percent of Tier 1 Capital

**NARRATIVE**

Credit losses on off-balance sheet derivatives divided by tier one capital.

**FORMULA**

PCTOFANN(uc:[UBPRA251](#)[P0],uc:[UBPRD348](#)[P0])

**34 Fair Value Carried as Assets**

## 34.1 UBPRES37

### DESCRIPTION

Fair Value Carried as Assets as a percent of Tier 1 Capital

### NARRATIVE

Fair value of amounts carried as assets of interest rate, foreign exchange, commodity and other contracts past due 90 days or more divided by tier one capital.

### FORMULA

PCTOF(uc:[UBPR3530](#)[P0],uc:[UBPRD348](#)[P0])

## 35 Cur Credit Exposure/Risk WT AST

### 35.1 UBPRES38

#### DESCRIPTION

Cur Credit Exposure/Risk WT AST

#### NARRATIVE

Current credit exposure across all off-balance sheet contracts covered by the risk-based capital standards divided by total risk-weighted assets. This ratio is computed only for banks that answer yes to Call Report Schedule RC-R item 1 or have assets greater than \$1 billion or otherwise complete all of Call Report Schedule RC-R.

#### FORMULA

PCTOF(uc:[UBPRD496](#)[P0],uc:[UBPRA223](#)[P0])

## 36 Credit Losses on Derivatives/CR Allow

### 36.1 UBPRES39

#### DESCRIPTION

Credit Losses on Derivatives as a Percent of Allowance for Credit Losses

#### NARRATIVE

Credit losses on off-balance sheet derivatives divided by the ending balance in the allowance for credit losses. This item is calculated only for banks filing FFIEC Call Report form 031.

#### FORMULA

PCTOFANN(uc:[UBPRA251](#)[P0],uc:[UBPRD307](#)[P0])

## 37 Incr(Dec) Interest Inc/Net Inc

### 37.1 UBPRES41

#### DESCRIPTION

Increase (Decrease) Interest Income as a Percent of Net Income

#### NARRATIVE

Impact of off-balance sheet derivatives, held for purposes other than trading, on interest income divided by total of net income.

#### FORMULA

IF(uc:UBPR9999[P0] > '1995-01-01' AND uc:UBPR9999[P0] < '2006-01-01',PCTOF(uc:UBPR8761[P0],uc:UBPRD389[P0]), NULL)

## 38 Incr(Dec) Interest Exp/Net Inc

### 38.1 UBPRES42

#### DESCRIPTION

Increase (Decrease) Interest Expense as a percent of Net Income

#### NARRATIVE

Impact of off-balance sheet derivatives, held for purposes other than trading, on interest expense divided by net income.

#### FORMULA

IF(uc:UBPR9999[P0] > '1995-01-01' AND uc:UBPR9999[P0] < '2006-01-01',PCTOF(uc:UBPR8762[P0],uc:UBPRD389[P0]), NULL)

## 39 Incr(Dec) Nonint ALLOC/Net Inc

### 39.1 UBPRES43

#### DESCRIPTION

Increase (Decrease) Noninterest Allocations as a percent of Net Income

#### NARRATIVE

Impact of off-balance sheet derivatives, held for purposes other than trading, on other noninterest allocations divided by net income.

#### FORMULA

IF(uc:UBPR9999[P0] > '2001-01-01' AND uc:UBPR9999[P0] < '2006-01-01' AND uc:UBPRC752[P0] = 31,PCTOF(cc:RIAD8763[P0],uc:UBPRD389[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'),PCTOF(cc:RIAD8763[P0],uc:UBPRD389[P0]),NULL))

## 40 Incr(Dec) Net Income/Net Inc

### 40.1 UBPRES44

#### DESCRIPTION

Increase (Decrease) in Net Income as a percent of Net Income

#### NARRATIVE

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

#### FORMULA

IF(uc:[UBPR9999](#)[P0] > '1995-01-01' AND uc:[UBPR9999](#)[P0] < '2006-01-01',PCTOF(uc:[UBPRE303](#)[P0],uc:[UBPRD389](#)[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))

### UBPR3123

#### DESCRIPTION

Loan and Lease Allowance

#### NARRATIVE

The allowance for loan and lease losses.

#### FORMULA

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

### UBPR3450

#### DESCRIPTION

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

#### FORMULA

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

### UBPR3530

#### DESCRIPTION

Fair Value Carried as Assets

#### NARRATIVE

Book value of amounts carried as assets of interest rate, foreign exchange, commodity and other contracts past due 90 days or more, from Call Report Schedule RC-N.

#### FORMULA

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

### UBPR3809

#### DESCRIPTION

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

#### FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD3809[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON3809[P0], NULL))

## UBPR3812

### DESCRIPTION

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

### FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD3812[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON3812[P0], NULL))

## UBPR3826

### DESCRIPTION

Foreign Exchange Swaps

### FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD3826[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON3826[P0], NULL))

## UBPR8274

### DESCRIPTION

Tier 1 Capital Allowable Under the Risk-Based Capital Guidelines

### NARRATIVE

Tier 1 Capital Allowable Under the Risk-Based Capital Guidelines

### FORMULA

if(uc:[UBPRC752](#)[P0] = 31 and ExistingOf(cc:RCONN256[P0], false) = true, cc:RCFA8274[P0], if(uc:[UBPRC752](#)[P0] = 41 and ExistingOf(cc:RCONN256[P0], false) = true, cc:RCOA8274[P0], if(uc:[UBPRC752](#)[P0] = 31 and uc:[UBPR9999](#)[P0]>'2015-01-01', cc:RCFA8274[P0], if(uc:[UBPRC752](#)[P0] = 41 and uc:[UBPR9999](#)[P0]>'2015-01-01', cc:RCOA8274[P0], if(uc:[UBPRC752](#)[P0] = 31, cc:RCFD8274[P0], if(uc:[UBPRC752](#)[P0] = 41,cc:RCON8274[P0], NULL))))))

## UBPR8693

### DESCRIPTION

Interest Rate Futures Contracts

### FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8693[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8693[P0], NULL))

## UBPR8694

### DESCRIPTION

Foreign Exchange Futures Contracts

### FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8694[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8694[P0], NULL))

## UBPR8695

### DESCRIPTION

## Equity Derivative Futures Contracts

### FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8695[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8695[P0], NULL))

## UBPR8696

### DESCRIPTION

Commodity and Other Futures Contracts

### FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8696[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8696[P0], NULL))

## UBPR8697

### DESCRIPTION

Interest Rate Forward Contracts

### FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8697[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8697[P0], NULL))

## UBPR8698

### DESCRIPTION

Foreign Exchange Forward Contracts

### FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8698[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8698[P0], NULL))

## UBPR8699

### DESCRIPTION

Equity Derivative Forward Contracts

### FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8699[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8699[P0], NULL))

## UBPR8700

### DESCRIPTION

Commodity and Other Forward Contracts

### FORMULA

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

## UBPR8701

### DESCRIPTION

Written Exchange-Traded Interest Rate Option Contracts

## FORMULA

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

**UBPR8702**

## DESCRIPTION

Written Exchange-Traded Foreign Exchange Option Contracts

## FORMULA

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

**UBPR8703**

## DESCRIPTION

Written Exchange-Traded Equity Derivative Option Contracts

## FORMULA

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

**UBPR8704**

## DESCRIPTION

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

## FORMULA

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

**UBPR8705**

## DESCRIPTION

Purchased Exchange-Traded Interest Rate Option Contracts

## FORMULA

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

**UBPR8706**

## DESCRIPTION

Purchased Exchange-Traded Foreign Exchange Option Contracts

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8706[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8706[P0], NULL))

**UBPR8707**

## DESCRIPTION

Purchased Exchange-Traded Equity Derivative Option Contracts

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8707[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8707[P0], NULL))



**UBPR8708**

## DESCRIPTION

Purchased Exchange-Traded Commodity and Other Exchange-Traded Option Contracts

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8708[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8708[P0], NULL))

**UBPR8709**

## DESCRIPTION

Written OTC Interest Rate Option Contracts

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8709[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8709[P0], NULL))

**UBPR8710**

## DESCRIPTION

Written OTC Foreign Exchange Option Contracts

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8710[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8710[P0], NULL))

**UBPR8711**

## DESCRIPTION

Written OTC Equity Derivative Option Contracts

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8711[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8711[P0], NULL))

**UBPR8712**

## DESCRIPTION

Written OTC Commodity and Other OTC Option Contracts

## FORMULA

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

**UBPR8713**

## DESCRIPTION

Purchaed OTC Interest Rate Option Contracts

## FORMULA

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

**UBPR8714**

**DESCRIPTION**

Purchased OTC Foreign Exchange Option Contracts

**FORMULA**

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

**UBPR8715****DESCRIPTION**

Purchased OTC Equity Derivative Option Contracts

**FORMULA**

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

**UBPR8716****DESCRIPTION**

Purchased OTC Commodity and Other OTC Option Contracts

**FORMULA**

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

**UBPR8719****DESCRIPTION**

Equity Swaps

**FORMULA**

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

**UBPR8720****DESCRIPTION**

Commodity and Other Swaps

**FORMULA**

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

**UBPR8723****DESCRIPTION**

Total Gross Notional Amount of Equity Derivative Contracts Held for Trading

**FORMULA**

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

**UBPR8724****DESCRIPTION**

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

## FORMULA

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

**UBPR8725**

## DESCRIPTION

Interest Rate Contracts Non-Traded

## NARRATIVE

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

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8725[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8725[P0], 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))

## UBPR8764

### DESCRIPTION

Current Credit Exposure Across all Derivatives Contracts

### NARRATIVE

Current credit exposure across all derivative contracts covered by the regulatory capital rules from Call Report Schedule RC-R.

### FORMULA

if(uc:UBPRC752[P0] = 31 and uc:UBPR9999[P0]>'2015-01-01', cc:RCFDG642[P0], if(uc:UBPRC752[P0] = 41 and uc:UBPR9999[P0]>'2015-01-01', cc:RCONG642[P0], IF(uc:UBPRC752[P0] = 31,cc:RCFD8764[P0], IF(uc:UBPRC752[P0] = 41,cc:RCON8764[P0], NULL))))

## UBPR8766

### DESCRIPTION

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

### FORMULA

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

## UBPR8767

### DESCRIPTION

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

### FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8767[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8767[P0], NULL))

## UBPR8769

### DESCRIPTION

Notional Principal Amount of Foreign Exchange Contracts with a Remaining Maturity of Over One Year Through Five Years

### FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8769[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8769[P0], NULL))

## UBPR8770

### DESCRIPTION

Notional Principal Amount of Foreign Exchange Contracts with a Remaining Maturity of Over Five Years

### FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8770[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8770[P0], NULL))

**UBPR8771**

## DESCRIPTION

Notional Principal Amount of Gold Contracts with a Remaining Maturity of One Year or Less

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8771[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8771[P0], NULL))

**UBPR8772**

## DESCRIPTION

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

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8772[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8772[P0], NULL))

**UBPR8773**

## DESCRIPTION

Notional Principal Amount of Gold Contracts with a Remaining Maturity of Over Five Years

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8773[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8773[P0], NULL))

**UBPR8774**

## DESCRIPTION

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

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8774[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8774[P0], NULL))

**UBPR8775**

## DESCRIPTION

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

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8775[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8775[P0], NULL))

**UBPR8776**

## DESCRIPTION

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

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8776[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8776[P0], NULL))



**UBPR8777**

## DESCRIPTION

Notional Principal Amount of Other Commodity Contracts with a Remaining Maturity of One Year or Less

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8777[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8777[P0], NULL))

**UBPR8778**

## DESCRIPTION

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

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8778[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8778[P0], NULL))

**UBPR8779**

## DESCRIPTION

Notional Principal Amount of Other Commodity Contracts with a Remaining Maturity of Over Five Years

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8779[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8779[P0], NULL))

**UBPR9565**

## DESCRIPTION

## SIZE CODE

## FORMULA

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

**UBPR9999**

## DESCRIPTION

Reporting Date (CC,YR,MO,DA)

## FORMULA

Context.Period.EndDate

**UBPRA000**

## DESCRIPTION

Notional Principal Amount of Equity Derivative Contracts with a Remaining Maturity of One Year or Less

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDA000[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONA000[P0], NULL))

**UBPRA001**

## DESCRIPTION

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

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDA001[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONA001[P0], NULL))

**UBPRA002**

## DESCRIPTION

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

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDA002[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONA002[P0], NULL))

**UBPRA126**

## DESCRIPTION

Interest Rate Contracts Held-for-Trading

## NARRATIVE

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

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDA126[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONA126[P0], NULL))

**UBPRA127**

## DESCRIPTION

Foreign Exchange Contracts Held-for-Trading

## NARRATIVE

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

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDA127[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONA127[P0], NULL))

**UBPRA223**

## DESCRIPTION

Risk-Weighted Assets (Net of Allowances and Other Deductions)

## FORMULA

if(uc:[UBPRC752](#)[P0] = 31 and uc:[UBPR9999](#)[P0]>'2015-01-01', cc:RCFDG641[P0], if(uc:[UBPRC752](#)[P0] = 41 and uc:[UBPR9999](#)[P0]>'2015-01-01', cc:RCONG641[P0], IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDA223[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONA223[P0], NULL))))

**UBPRA251**

**DESCRIPTION**

Credit Losses Off-Balance Sheet Derivatives

**NARRATIVE**

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

**FORMULA**

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

**UBPRC752****DESCRIPTION**

REPORTING FORM NUMBER

**FORMULA****UBPRD293****DESCRIPTION**

FLAG THAT IDENTIFIES IF THE INSTITUTION IS FOREIGN OR DOMESTIC BASED ON FOREIGN BRANCHS, AGREEMENT EDGE FLAG AND IBF FLAG.

**FORMULA****UBPRD307****DESCRIPTION**

Loan and Lease Loss Allowance Plus Allocated Transfer Risk Reserve for Large Reporters

**FORMULA**

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

**UBPRD344****DESCRIPTION**

Institution Risk-Based Capital Test Amount

**FORMULA**

IF(uc:[UBPR9999](#)[P0] > '1990-01-01' AND uc:[UBPR2170](#)[P0] > 0,0,IF(uc:[UBPR9999](#)[P0] > '1990-01-01' AND uc:[UBPR2170](#)[P0] < 1,1, NULL))

**UBPRD348****DESCRIPTION**

Net Tier One Capital for Large Reporters (FFIEC 031 and FFIEC 032)

**FORMULA**

uc:[UBPRE644](#)[P0]

**UBPRD350****DESCRIPTION**

Tier One Capital for Call Report Schedule RC-R Reporters

**FORMULA**

IF(uc:[UBPRD344](#)[P0] = 0,uc:[UBPRE644](#)[P0], NULL)

**UBPRD389****DESCRIPTION**

Net Income for All Institutions Except FFIEC 034 Filers

**FORMULA**

IF(uc:[UBPR9999](#)[P0] > '2001-01-01' AND uc:[UBPRC752](#)[P0] = 31,cc:RIAD4340[P0],IF(uc:[UBPR9999](#)[P0] > '2001-01-01' AND uc:[UBPRC752](#)[P0] = 41 AND IN(uc:[UBPR9565](#)[P0],'2001','2002'),cc:RIAD4340[P0],NULL))

**UBPRD424****DESCRIPTION**

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

**FORMULA**

IF(MonthOf(Context.Period.EndDate) = 3, IF(ExistingOf(uc:[UBPRC752](#)[-P3Q],41) = 41 and ExistingOf(cc:RCON2170[-P3Q],100001) < 100000, 0, IF(ExistingOf(uc:[UBPRC752](#)[-P3Q],31) = 31 and ExistingOf(cc:RCFD2170[-P3Q],100001) < 100000, 0, IF(ExistingOf(uc:[UBPRC752](#)[-P3Q],41) = 41 and ExistingOf(cc:RCON2170[-P3Q],90000) > = 100000 and ExistingOf(cc:RCON2170[-P3Q],300001) < 300000, 1, IF(ExistingOf(uc:[UBPRC752](#)[-P3Q],31) = 31 and ExistingOf(cc:RCFD2170[-P3Q],90000) > = 100000 and ExistingOf(cc:RCFD2170[-P3Q],300001) < 300000, 1, IF(ExistingOf(uc:[UBPRC752](#)[-P3Q],41) = 41 and ExistingOf(cc:RCON2170[-P3Q],200000) > = 300000, 2, IF(ExistingOf(uc:[UBPRC752](#)[-P3Q],31) = 31 and ExistingOf(cc:RCFD2170[-P3Q],200000) > = 300000, 2, 0))))), IF(MonthOf(Context.Period.EndDate) = 6, IF(ExistingOf(uc:[UBPRC752](#)[-P4Q],41) = 41 and ExistingOf(cc:RCON2170[-P4Q],100001) < 100000, 0, IF(ExistingOf(uc:[UBPRC752](#)[-P4Q],31) = 31 and ExistingOf(cc:RCFD2170[-P4Q],100001) < 100000, 0, IF(ExistingOf(uc:[UBPRC752](#)[-P4Q],41) = 41 and ExistingOf(cc:RCON2170[-P4Q],90000) > = 100000 and ExistingOf(cc:RCON2170[-P4Q],300001) < 300000, 1, IF(ExistingOf(uc:[UBPRC752](#)[-P4Q],31) = 31 and ExistingOf(cc:RCFD2170[-P4Q],90000) > = 100000 and ExistingOf(cc:RCFD2170[-P4Q],300001) < 300000, 1, IF(ExistingOf(uc:[UBPRC752](#)[-P4Q],41) = 41 and ExistingOf(cc:RCON2170[-P4Q],200000) > = 300000, 2, IF(ExistingOf(uc:[UBPRC752](#)[-P4Q],31) = 31 and ExistingOf(cc:RCFD2170[-P4Q],200000) > = 300000, 2, 0))))), IF(MonthOf(Context.Period.EndDate) = 9, IF(ExistingOf(uc:[UBPRC752](#)[-P5Q],41) = 41 and ExistingOf(cc:RCON2170[-P5Q],100001) < 100000, 0, IF(ExistingOf(uc:[UBPRC752](#)[-P5Q],31) = 31 and ExistingOf(cc:RCFD2170[-P5Q],100001) < 100000, 0, IF(ExistingOf(uc:[UBPRC752](#)[-P5Q],41) = 41 and ExistingOf(cc:RCON2170[-P5Q],90000) > = 100000 and ExistingOf(cc:RCON2170[-P5Q],300001) < 300000, 1, IF(ExistingOf(uc:[UBPRC752](#)[-P5Q],31) = 31 and ExistingOf(cc:RCFD2170[-P5Q],90000) > = 100000 and ExistingOf(cc:RCFD2170[-P5Q],300001) < 300000, 1, IF(ExistingOf(uc:[UBPRC752](#)[-P5Q],41) = 41 and ExistingOf(cc:RCON2170[-P5Q],200000) > = 300000, 2, IF(ExistingOf(uc:[UBPRC752](#)[-P5Q],31) = 31 and ExistingOf(cc:RCFD2170[-P5Q],200000) > = 300000, 2, 0))))), IF(MonthOf(Context.Period.EndDate) = 12, IF(ExistingOf(uc:[UBPRC752](#)[-P6Q],41) = 41 and ExistingOf(cc:RCON2170[-P6Q],100001) < 100000, 0, IF(ExistingOf(uc:[UBPRC752](#)[-P6Q],31) = 31 and ExistingOf(cc:RCFD2170[-P6Q],100001) < 100000, 0, IF(ExistingOf(uc:[UBPRC752](#)[-P6Q],41) = 41 and ExistingOf(cc:RCON2170[-P6Q],90000) > = 100000 and ExistingOf(cc:RCON2170[-P6Q],300001) < 300000, 1, IF(ExistingOf(uc:[UBPRC752](#)[-P6Q],31) = 31 and ExistingOf(cc:RCFD2170[-P6Q],90000) > = 100000 and ExistingOf(cc:RCFD2170[-P6Q],300001) < 300000, 1, IF(ExistingOf(uc:[UBPRC752](#)[-P6Q],41) = 41 and ExistingOf(cc:RCON2170[-P6Q],200000) > = 300000, 2, IF(ExistingOf(uc:[UBPRC752](#)[-P6Q],31) = 31 and ExistingOf(cc:RCFD2170[-P6Q],200000) > = 300000, 2, 0))))),0))))))

**UBPRD496**

## DESCRIPTION

Current Credit Exposure

## FORMULA

IF(uc:[UBPR9999](#)[P0] > '1995-01-01' AND uc:[UBPRD344](#)[P0] = 0,uc:[UBPR8764](#)[P0], NULL)

**UBPRD508**

## DESCRIPTION

Equity, Commodity & Other Contracts Held-for-Trading

## NARRATIVE

Total derivative equity, commodity & other contracts held-for-trading, from Call Report Schedule RC-L.

## FORMULA

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

**UBPRD527**

## DESCRIPTION

Tier One Capital for FFIEC031, FFIEC032 and FFIEC033 Filers

## FORMULA

uc:[UBPRE644](#)[P0]

**UBPRD530**

## DESCRIPTION

Outstanding Total Derivative Contracts for FFIEC 031, FFIEC 032 and FFIEC 033 Filers

## FORMULA

uc:[UBPRE278](#)[P0]

**UBPRD531**

## DESCRIPTION

Outstanding Total Derivative Contracts for Call Report Schedule RC-R Reporters

## FORMULA

IF(uc:[UBPRD344](#)[P0] = 0,uc:[UBPRE278](#)[P0], NULL)

**UBPRD661**

## DESCRIPTION

Institution Allowance for Loans and Transfer

## FORMULA

uc:[UBPR3123](#)[P0]

**UBPRE278**

## DESCRIPTION

Derivative Contracts

## NARRATIVE

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

## FORMULA

uc:[UBPRE279](#)[P0] + uc:[UBPRE280](#)[P0] + uc:[UBPRE281](#)[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]

**UBPRE282**

## DESCRIPTION

Futures and Forwards

## NARRATIVE

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

**FORMULA**

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

**UBPRE283****DESCRIPTION**

Written Options

**NARRATIVE**

For quarters from March 31, 2001 forward total written options both exchange traded and over-the-counter, from Call Report Schedule RC-L.

**FORMULA**

uc:[UBPRE284](#)[P0] + uc:[UBPRE285](#)[P0]

**UBPRE284****DESCRIPTION**

Exchange Traded Written Options

**NARRATIVE**

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

**FORMULA**

uc:[UBPR8701](#)[P0] + uc:[UBPR8702](#)[P0] + uc:[UBPR8703](#)[P0] + uc:[UBPR8704](#)[P0]

**UBPRE285****DESCRIPTION**

Over-the-Counter Written Options

**NARRATIVE**

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

**FORMULA**

uc:[UBPR8709](#)[P0] + uc:[UBPR8710](#)[P0] + uc:[UBPR8711](#)[P0] + uc:[UBPR8712](#)[P0]

**UBPRE286****DESCRIPTION**

Purchased Options

**NARRATIVE**

For quarters from March 31, 2001 forward total purchased options both exchange traded and over-the-counter, from Call Report Schedule RC-L.

**FORMULA**

uc:[UBPRE287](#)[P0] + uc:[UBPRE288](#)[P0]

**UBPRE287**

## DESCRIPTION

Exchange Traded Purchased Options

## NARRATIVE

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

## FORMULA

uc:[UBPR8705](#)[P0] + uc:[UBPR8706](#)[P0] + uc:[UBPR8707](#)[P0] + uc:[UBPR8708](#)[P0]

**UBPRE288**

## DESCRIPTION

Over-the-Counter Purchased Options

## NARRATIVE

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

## FORMULA

uc:[UBPR8713](#)[P0] + uc:[UBPR8714](#)[P0] + uc:[UBPR8715](#)[P0] + uc:[UBPR8716](#)[P0]

**UBPRE289**

## DESCRIPTION

Swaps

## NARRATIVE

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

## FORMULA

uc:[UBPR3450](#)[P0] + uc:[UBPR3826](#)[P0] + uc:[UBPR8719](#)[P0] + uc:[UBPR8720](#)[P0]

**UBPRE290**

## DESCRIPTION

Held-for-Trading Derivative Contracts

## NARRATIVE

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

## FORMULA

uc:[UBPRA126](#)[P0] + uc:[UBPRA127](#)[P0] + uc:[UBPRD508](#)[P0]

**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] + uc:[UBPR8726](#)[P0] + uc:[UBPRE292](#)[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]

**UBPRE293****DESCRIPTION**

Memo: Marked-to-Market

**NARRATIVE**

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

**FORMULA**

uc:[UBPR8725](#)[P0] + uc:[UBPR8726](#)[P0] + uc:[UBPR8727](#)[P0] + uc:[UBPR8728](#)[P0]

**UBPRE294****DESCRIPTION**

Derivative Contracts (RBC Def.)

**NARRATIVE**

Total notional 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)

**UBPRE295****DESCRIPTION**

One Year or Less Derivative Contracts (RBC Def.)

**NARRATIVE**

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

**FORMULA**

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

**UBPRE296****DESCRIPTION**

Over One Year to Five Years Derivatives Contracts (RBC Def.)

**NARRATIVE**

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

**FORMULA**

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

**UBPRE297****DESCRIPTION**

Over Five Years Derivatives Contracts (RBC Def.)

**NARRATIVE**

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

**FORMULA**

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

**UBPRE298****DESCRIPTION**

Gross Negative Fair Value - Derivatives Contracts

**NARRATIVE**

Total gross negative fair value of all derivative contracts, from Call Report Schedule RC-L.

**FORMULA**

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

**UBPRE299****DESCRIPTION**

Gross Positive Fair Value - Derivatives Contracts

**NARRATIVE**

Total gross positive fair value of all derivative contracts, from Call Report Schedule RC-L.

**FORMULA**

uc:[UBPRE300](#)[P0] + uc:[UBPRE301](#)[P0]

**UBPRE300****DESCRIPTION**

Held-for-Trading Positive Fair Value

**NARRATIVE**

Total of all derivative contracts held-for-trading with a positive fair value, from Call Report Schedule RC-L.

**FORMULA**

uc:[UBPR8733](#)[P0] + uc:[UBPR8734](#)[P0] + uc:[UBPR8735](#)[P0] + uc:[UBPR8736](#)[P0]

**UBPRE301****DESCRIPTION**

Non-Traded Positive Fair Value

**NARRATIVE**

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

**FORMULA**

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

**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))

**UBPRE644**

## DESCRIPTION

Net Tier One Capital

## NARRATIVE

Tier one capital from Call Report Schedule RC-R.

## FORMULA

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

**UBPRF966**

## DESCRIPTION

Size Code CALC Helper 3QTRBACK

## FORMULA

IF(ExistingOf(uc:[UBPRD293](#)[P0]) = 1 and ExistingOf(uc:[UBPR2170](#)[-P3Q],1000000) < 1000000, '2001',  
 IF(ExistingOf(uc:[UBPRD424](#)[P0]) = 2 and ExistingOf(uc:[UBPR2170](#)[-P3Q],1000000) < 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'))))))))