

IRB Internal Ratings-Based
KIRB Capital for Underlying Pool of
Exposures (securitizations)
LGD Loss Given Default
M Maturity
MDB Multilateral Development Bank
OF Object Finance
OTC Over-the-Counter (derivatives)
PCA Prompt Corrective Action
(regulation)
PD Probability of Default
PDF Probability Density Function
PF Project Finance
PFE Potential Future Exposure
PMI Private Mortgage Insurance
PRA Paperwork Reduction Act
PSE Public-Sector Entity
QIS3 Third Quantitative Impact Study
QRE Qualifying Revolving Exposures
R Asset Correlation
RBA Ratings-Based Approach
(securitizations)
RFA Regulatory Flexibility Act

S Borrower-Size
SBIC Small Business Investment
Company
SFA Supervisory Formula Approach
(securitizations)
SL Specialized Lending
SME Small-to Medium-Sized
Enterprise
SPE Special Purpose Entity
SSC Supervisory Slotting Criteria
UL Unexpected Loss
UMRA Unfunded Mandates Reform
Act
VaR Value at Risk (model)

Dated: July 17, 2003.

John D. Hawke, Jr.,
Comptroller of the Currency.

By order of the Board of Governors of the
Federal Reserve System, July 21, 2003.

Jennifer J. Johnson,
Secretary of the Board.

Dated at Washington, DC, this 11th day of
July, 2003.

By order of the Board of Directors.
Federal Deposit Insurance Corporation.

Robert E. Feldman,
Executive Secretary.

Dated: July 18, 2003.

By the Office of Thrift Supervision.

James E. Gilleran,
Director.

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