

**Annex 3**

**Disclosures to be made in Notes to Accounts by originators (please provide table separately for STC and non-STC transactions)**

<b>Sl. No.</b>	<b>Particulars</b>	<b>As on Current Year FY ending</b>	<b>As on Previous Year FY ending</b>
1.	No of SPEs holding assets for securitisation transactions originated by the originator (only the SPVs relating to outstanding securitization exposures to be reported here)		
2.	Total amount of securitised assets as per books of the SPEs		
3.	Total amount of exposures retained by the originator to comply with MRR as on the date of balance sheet		
	a) Off-balance sheet exposures <ul style="list-style-type: none"> <li>• First loss</li> <li>• Others</li> </ul>		
	b) On-balance sheet exposures <ul style="list-style-type: none"> <li>• First loss</li> <li>• Others</li> </ul>		
4.	Amount of exposures to securitisation transactions other than MRR		
	a) Off-balance sheet exposures <ul style="list-style-type: none"> <li>i) Exposure to own securitisations <ul style="list-style-type: none"> <li>• First loss</li> <li>• Others</li> </ul> </li> <li>ii) Exposure to third party securitisations <ul style="list-style-type: none"> <li>• First loss</li> <li>• Others</li> </ul> </li> </ul>		
	b) On-balance sheet exposures <ul style="list-style-type: none"> <li>i) Exposure to own securitisations <ul style="list-style-type: none"> <li>• First loss</li> <li>• Others</li> </ul> </li> <li>ii) Exposure to third party securitisations <ul style="list-style-type: none"> <li>• First loss</li> <li>• Others</li> </ul> </li> </ul>		
5.	Sale consideration received for the securitised assets and gain/loss on sale on account of securitisation		
6.	Form and quantum (outstanding value) of services provided by way of, liquidity support, post-securitisation asset servicing, etc.		
7.	Performance of facility provided. Please provide separately for each facility viz. Credit enhancement, liquidity support, servicing agent		

	etc. Mention percent in bracket as of total value of facility provided. (a) Amount paid (b) Repayment received (c) Outstanding amount		
8.	Average default rate of portfolios observed in the past. Please provide breakup separately for each asset class i.e. RMBS, Vehicle Loans etc		<i>(may mention average default rate of previous 5 years)</i>
9.	Amount and number of additional/top up loan given on same underlying asset. Please provide breakup separately for each asset class i.e. RMBS, Vehicle Loans etc		
10.	Investor complaints (a) Directly/Indirectly received and; (b) Complaints outstanding		

**(No./Amount in Rs. crores)**