

Annex 4**Disclosures to be made in Notes to Accounts by originators**

Sl. No.	Particulars	No. / Amount in ₹crore
1.	No of SPEs sponsored by the bank for stressed assets securitisation transactions	
2.	Total amount of stressed assets securitised assets as per books of the SPEs sponsored by the bank	
3.	Out of above, total amount of exposures retained by the bank as on the date of balance sheet	
	a) Off-balance sheet exposures i) Exposure to own securitisations <ul style="list-style-type: none">• First loss• Others ii) Exposure to third party securitisations <ul style="list-style-type: none">• First loss• Others	
	b) On-balance sheet exposures i) Exposure to own securitisations <ul style="list-style-type: none">• First loss• Others ii) Exposure to third party securitisations <ul style="list-style-type: none">• First loss• Others	