

भारतीय रिजर्व बैंक

_____RESERVE BANK OF INDIA _____

www.rbi.org.in

RBI/2020-21/109 DOR.No.CRE.BC.47/21.01.003/2020-21

March 23, 2021

All Scheduled Commercial Banks (Excluding Small Finance Banks, Payments Banks Local Area Banks and Regional Rural Banks)

Dear Sir/Madam,

Large Exposures Framework – Deferment of applicability of limits on non-centrally cleared derivatives exposures

Please refer to <u>circular No.DOR.No.BP.BC.43/21.01.003/2019-20 dated March 23, 2020</u> on Large Exposures Framework (LEF).

2. On a review it has been decided that non-centrally cleared derivatives exposures will continue to be outside the purview of exposure limits till September 30, 2021.

Yours faithfully,

(Manoranjan Mishra) Chief General Manager