



भारतीय रिजर्व बैंक

RESERVE BANK OF INDIA

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RBI/2020-21/104

DOR.No.CRE.BC.45/21.01.003/2020-21

February 24, 2021

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

Dear Sir/Madam,

Large Exposures Framework – Exemptions

Please refer to [circular No.DBR.No.BP.BC.43/21.01.003/2018-19 dated June 03, 2019](#) on Large Exposures Framework (LEF)

2. Paragraph 3 of the Annex to the above circular specifies the exposures that are exempt from the LEF. On a review, it has been decided to further exempt the following exposures from the LEF:

- Exposures to foreign sovereigns or their central banks that are:
 - i. subject to a 0% risk weight under Table 2 of paragraph 5.3.1 of the [Master Circular – Basel III Capital Regulations dated July 1, 2015](#), as modified vide circular dated October 8, 2015; and,
 - ii. denominated in the domestic currency of that sovereign and met out of resources of the same currency.

Yours faithfully,

(Manoranjan Mishra)
Chief General Manager

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हिंदी आसान है, इसका प्रयोग बढ़ाइए