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Solvent Wind-down of Derivatives and Trading Portfolios: Discussion Paper for Public Consultation

Available as: [PDF](#)

3 June 2019

This discussion paper sets out considerations related to the solvent wind-down of the derivative portfolio activities of a G-SIB that may be relevant for authorities and firms for both recovery and resolution planning.

Many G-SIBs have large derivative and trading portfolios, including in some cases with illiquid or exotic positions. A disorderly close-out of these portfolios can potentially propagate substantial risks to financial stability. Given the global presence of some G-SIBs and the cross-border nature of many of these portfolios (including the intra-group transactions arising from firms' booking models), such financial stability risks could spread across borders.

This discussion paper considers the capabilities G-SIBs should be able to meet to support the preparation and execution of a solvent-wind down plan, the evaluation of firm capabilities and issues that home and host supervisors need to consider.

Responses to the discussion paper should be sent to fsb@fsb.org by Friday 2 August. Consultation responses will determine whether the development of guidance would be useful. Responses to the consultation will be published on the FSB's website unless respondents expressly request otherwise.

Content Type(s): [Consultations](#), [Publications](#) Source(s): [FSB](#) Policy Area(s): [OTC Derivatives](#), [Resolution and Crisis Management](#)

Press Release

[FSB publicly consults on resolution-related disclosures and on the operationalisation of bank recovery and resolution](#) 3 June 2019

Consultations consider how public disclosures and measures to allow for the wind-down of derivatives portfolios could improve the resolvability of G-SIBs.

Related Information

[Solvent Wind-down of Derivatives and Trading Portfolios: Overview of responses to the consultation](#) 20 December 2019

An overview of responses to the June 2019 consultation.

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