Figure 3.3. Derivative Payables plus Posted Cash Collateral
(In billions of U.S. dollars as of December 31, 2009)

Source: Bank/dealer 10Q reports.

1Posted cash collateral is collateral posted against specific over-the-counter derivative contracts that may be reused (rehypothecated) for other purposes by the institution to which it is posted.

2Derivative payables are the sum of the negative replacement values of an institution's outstanding contracts.