Federal Reserve Bank of New York Tri-Party Repo Statistics as of 11/09/2016 Data provided by Bank of New York Mellon and JP Morgan Chase

Fedwire-eligible* Agency Debentures & Strips \$56.39 3.3% 40.5% Agency Debentures & Strips \$40.23 2.3% 27.9% Agency Debentures & Strips \$30.92 1.8% 42.0% US Treasuries Strips \$30.92 1.8% 42.0% US Treasuries excluding Strips \$861.37 49.2% 32.5% Subtotal \$1.422.66 82.3% ABS Investment Grade \$26.31 1.5% 56.9% CDO \$0.69 0.0% CMO Private Label Investment Grade \$7.87 0.5% 56.2% CMO Private Label Non Investment Grade \$20.27 1.2% 51.7% Corporates Investment Grade \$21.2.6 7.1% 50.3% Corporates Non Investment Grade \$21.2.6 0.9% 58.3% Money Market \$14.65 0.8% 52.2% Municipality Debt \$15.2.6 0.9% 58.3% Whole Loans \$0.77 0.0% 58.3% Whole Loans \$0.77 </th <th>Asset Group</th> <th>Collateral Value (billions)</th> <th>Share of Total</th> <th>Concentration of Top 3 Dealers</th>	Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers	
Agency Debentures & Strips \$40.23 2.3% 27.9% Agency MBS \$443.64 25.7% 30.2% US Treasuries Strips \$30.92 1.8% 42.0% US Treasuries excluding Strips \$81.73 49.2% 32.5% Subtotal \$1.422.66 82.3% ABS Investment Grade \$14.63 0.8% 44.8% ABS Investment Grade \$1.43 0.5% 56.2% CDO \$0.69 0.0% 51.7% Corporates Investment Grade \$2.347 0.5% 56.2% CMO Private Label Investment Grade \$2.347 0.5% 56.2% Corporates Investment Grade \$2.28 1.1% 33.7% Carporates Investment Grade \$2.28 1.1% 33.7% Equities \$12.22 7.1% 50.3% International Securities \$3.13 0.2% 58.3% Whole Loans \$0.07 0.0% 2.2% Municipaity Debt \$15.26 0.9% 58.3% Mo	Fe	edwire-eligible ¹			
Agency MBS \$443.64 25.7% 30.2% US Treasuries Strips \$30.92 1.8% 42.0% US Treasuries excluding Strips \$851.37 49.2% 32.5% Subtatal \$1.422.56 82.3% 32.5% Non-Fedwire-eligible ABS Non Investment Grade \$14.63 0.8% 44.8% ABS Non Investment Grade \$26.31 1.5% 56.9% CDOs \$0.69 0.0% 50.2% CMO Private Label Investment Grade \$26.31 1.5% 56.2% CMO Private Label Investment Grade \$20.27 1.2% 51.7% Corporates Non Investment Grade \$20.27 1.2% 51.7% Corporates Non Investment Grade \$31.31 0.2% 50.3% International Securities \$31.31 0.2% 58.3% Whole Loans \$0.77 0.0% 58.3% Whole Loans \$0.77 0.0% 50.7% Agency CMOs 2.0% 3.0% 15.0% Agency CMOs 2.0% 3.0	Agency CMOs	\$56.39	3.3%	40.5%	
US Treasuries Strips \$30.92 1.8% 42.0% US Treasuries excluding Strips \$851.37 49.2% 32.5% Subtotal \$1422.56 82.3% 32.5% ABS Investment Grade \$14.63 0.8% 44.8% ABS Non Investment Grade \$26.31 1.5% 56.9% CDOs \$0.69 0.0% 56.2% CMO Private Label Investment Grade \$20.27 1.2% 51.7% Corporates Investment Grade \$20.27 1.2% 51.7% Corporates Investment Grade \$23.47 3.1% 29.5% Corporates Investment Grade \$20.27 1.2% 50.3% International Securities \$13.13 0.2% 50.3% Money Market \$14.65 0.8% 52.2% Municipality Debt \$15.26 0.9% 58.3% Whole Loans \$0.77 0.0% 20% Asset Group \$1002 0.0% 20% Agency CMOs 2.0% 3.0% 15.0% Agency	Agency Debentures & Strips	\$40.23	2.3%	27.9%	
US Treasuries excluding Strips \$851.37 49.2% 32.5% Subtotal \$1.422.56 82.3% Image: Construct to the	Agency MBS	\$443.64	25.7%	30.2%	
Subtotal \$1,422.56 82.3% Non-Fedwire-eligible ABS Investment Grade \$14.63 0.8% 44.8% ABS Non Investment Grade \$26.31 1.5% 56.6% CDOs \$0.69 0.0% 56.2% CMO Private Label Investment Grade \$26.31 1.5% 56.2% Corporates Investment Grade \$26.91 1.6% 33.7% Corporates Non Investment Grade \$26.91 1.6% 33.7% Corporates Non Investment Grade \$122.26 7.1% 50.3% International Securities \$13.13 0.2% Money Market Money Market \$14.65 0.8% 52.2% Municipality Debt \$15.26 0.9% 58.3% Whole Loans \$0.77 0.0% 50.02 Other \$0.02 0.0% 50.2% Agency CMOs \$0.77 0.0% 50.7% Agency MBS 2.0% 3.0% 15.0% Agency MBS 2.0% 2.0% 3.0% St Investme	US Treasuries Strips	\$30.92	1.8%	42.0%	
Non-Fedwire-eligible Dote ABS Investment Grade \$14.63 0.8% 44.8% ABS Non Investment Grade \$26.31 1.5% 56.9% CDOs \$0.69 0.0% 50.69% CMO Private Label Investment Grade \$20.27 1.2% 51.7% Corporates Investment Grade \$20.27 1.2% 51.7% Corporates Investment Grade \$20.27 1.2% 51.7% Corporates Investment Grade \$26.91 1.6% 33.7% Equities \$12.26 7.1% 50.3% International Securities \$3.13 0.2% 58.3% Woney Market \$15.26 0.9% 58.3% Whole Loans \$0.77 0.0% 58.3% Whole Loans \$0.77 0.0% 58.3% Municipality Debt \$15.26 0.9% 58.3% Municipality Debt \$17.78 58.3% Municipality Debt \$17.880 50.77 0.0% Cast International Securities \$0.0% 3.0%	US Treasuries excluding Strips	\$851.37	49.2%	32.5%	
ABS Investment Grade \$14.63 0.8% 44.8% ABS Non Investment Grade \$26.31 1.5% 56.9% CDOs \$0.69 0.0% CMO Private Label Investment Grade \$7.87 0.5% 56.2% CMO Private Label Non Investment Grade \$20.27 1.2% 51.7% Corporates Investment Grade \$26.91 1.8% 33.7% Equities \$122.26 7.1% 50.3% International Securities \$3.13 0.2% Money Market \$14.65 0.8% 52.2% Municipality Debt \$15.26 0.9% 58.3% Whole Loans \$0.07 0.0% Cash Investor Margin Levels \$30.624 17.7% Agency CMOs 2.0% 3.0% 15.0% Agency CMOs 2.0% 3.0% 15.0% Agency MBS 2.0% 2.0% 2.0% 2.0% US Treasuries excluding Strips 0.0% 5.2% 10.0%	Subtotal	\$1,422.56	82.3%		
ABS Non Investment Grade \$26.31 1.5% 56.9% CDOs \$0.69 0.0% \$0.69 0.0% CMO Private Label Investment Grade \$7.87 0.5% 56.2% CMO Private Label Non Investment Grade \$20.27 1.2% 51.7% Corporates Investment Grade \$\$3.47 3.1% 29.5% Corporates Investment Grade \$\$3.47 3.1% 29.5% Money Market \$\$122.26 7.1% 50.3% Money Market \$\$15.26 0.9% 58.3% Whole Loans \$0.77 0.0% \$\$3.47 Other \$0.02 0.9% \$\$3.62 Subtotal \$\$306.24 17.7% \$\$306.24 Total \$\$1,728.80 \$\$3.9% \$\$3.9% Masset Group \$\$10tP ercentile Median 90th Percentile Agency CMOs 2.0% 3.0% 15.0% Agency CMOs 2.0% 2.0% 3.0% US Treasuries Strips 0.0% 2.0% 3.0% US Treasuries ex	Non	-Fedwire-eligible			
CDOs S0.69 0.0% CMO Private Label Investment Grade \$7.87 0.5% 56.2% CMO Private Label Investment Grade \$20.27 1.2% 51.7% Corporates Investment Grade \$20.27 1.2% 51.7% Corporates Investment Grade \$20.27 1.2% 51.7% Corporates Non Investment Grade \$20.27 1.2% 51.7% Equities \$122.26 7.1% 50.3% International Securities \$3.13 0.2% 90.9% Money Market \$14.65 0.8% 52.2% Municipality Debt \$15.26 0.9% 58.3% Whole Loans \$0.07 0.0% 58.3% Municipality Debt \$15.26 0.9% 58.3% Money Market \$30.6.24 17.7% 10.0% Asset Group \$10th Percentile Media 90th Percentile Agency CMOs 2.0% 3.0% 15.0% Agency MBS 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% <	ABS Investment Grade	\$14.63	0.8%	44.8%	
CMO Private Label Investment Grade \$7.87 0.5% 56.2% CMO Private Label Non Investment Grade \$20.27 1.2% 51.7% Corporates Investment Grade \$23.47 3.1% 29.5% Corporates Non Investment Grade \$26.91 1.6% 33.7% Equities \$122.26 7.1% 50.3% International Securities \$3.13 0.2%	ABS Non Investment Grade	\$26.31	1.5%	56.9%	
CMO Private Label Non Investment Grade \$20.27 1.2% 51.7% Corporates Investment Grade \$53.47 3.1% 29.5% Corporates Non Investment Grade \$26.91 1.6% 33.7% Equities \$122.26 7.1% 50.3% International Securities \$3.13 0.2% 0.3% Money Market \$14.65 0.8% 52.2% Municipality Debt \$15.26 0.9% 58.3% Whole Loans \$0.77 0.0% 0.0% Other \$0.02 0.0% 0.0% Subtotal \$306.24 17.7% 0.0% Asset Group Cash Investor Margin Levels 0.0% Agency CMOs 2.0% 3.0% 15.0% Agency MBS 2.0% 2.0% 3.0% US Treasuries Strips 0.0% 2.0% 2.0% US Treasuries excluding Strips 0.0% 5.2% 10.0% Mass Non Investment Grade 5.0% 5.2% 10.0% CDOs 4.7% 6.0%	CDOs	\$0.69	0.0%		
Corporates Investment Grade \$53.47 3.1% 29.5% Corporates Investment Grade \$26.91 1.6% 33.7% Equities \$122.26 7.1% 50.3% International Securities \$3.13 0.2% 0.2% Money Market \$14.65 0.8% 52.2% Municipality Debt \$15.26 0.9% 58.3% Whole Loans \$0.77 0.0% 0.0% Other \$0.02 0.0% 0.0% Subtotal \$306.24 17.7% 0.0% Asset Group Cash Investor Margin Levels 10th Percentile Median 90th Percentile Agency CMOs 2.0% 3.0% 15.0% 3.0% 3.0% 3.0% 15.0% 3.0% 15.0% 3.0% 2.0% 3.0% 2.0% 3.0% 2.0% 3.0% 2.0% 3.0% 3.0% 3.0% 3.0% 3.0% 3.0% 3.0% 3.0% 3.0% 3.0% 3.0% 3.0% 3.0% 3.0% 3.0% 3.0%	CMO Private Label Investment Grade	\$7.87	0.5%	56.2%	
Corporates Non Investment Grade \$26.91 1.6% 33.7% Equities \$122.26 7.1% 50.3% International Securities \$3.13 0.2% Money Market \$14.65 0.8% 52.2% Municipality Debt \$15.26 0.9% 58.3% Whole Loans \$0.07 0.0% 0 Other \$0.02 0.0% 0 Subtotal \$306.24 17.7% 0 Cash Investor Margin Levels Asset Group Cash Investor Margin Levels Asset Group 2.0% 3.0% 15.0% Asset Group 2.0% 3.0% 15.0% Asset Group 2.0% 3.0% 15.0% Asset Group 2.0% 2.0% 3.0% Bedwire-eligible Agency CMOS 2.0% 2.0% 3.0% Agency MBS 2.0% 2.0% 2.0% 3.0% US Treasuries excluding Strips 0.0% 2.0%	CMO Private Label Non Investment Grade	\$20.27	1.2%	51.7%	
Equities \$122.26 7.1% 50.3% International Securities \$3.13 0.2% Money Market \$14.65 0.8% 52.2% Municipality Debt \$15.26 0.9% 58.3% Whole Loans \$0.77 0.0% 0.0% Other \$0.02 0.0% 0.0% Subtotal \$306.24 17.7% 0.0% Cash Investor Margin Levels Median 90th Percentile Median 90th Percentile Asset Group Cash Investor Margin Levels Total \$1,728.80 Precentile Median 90th Percentile Agency CMOs 2.0% 3.0% Agency Debentures & Strips 1.7% 2.0% 3.0% Agency MBS 2.0% 2.0% 2.0% 2.0% US Treasuries Strips 0.0% 2.0% 2.0% 2.0% US Treasuries excluding Strips 2.0% 5.0% 10.0% ABS Investment Grade<		\$53.47	3.1%	29.5%	
International Securities \$3.13 0.2% Money Market \$14.65 0.8% 52.2% Municipality Debt \$15.26 0.9% 58.3% Whole Loans \$0.77 0.0% 58.3% Other \$0.02 0.0% 58.3% Other \$0.02 0.0% 58.3% Subtotal \$0.77 0.0% Total \$0.02 0.0% 58.3% Money Market Asset Group Cash Investor Margin Levels Median 90th Percentile Median 90th Percentile Median 90th Percentile Asset Group Cash Investor Margin Levels Median 90th Percentile Agency CMOs 2.0% 3.0% 15.0% Agency Debentures & Strips 0.0% 2.0% 3.0% 15.0% US Treasuries Strips 0.0% 2.0% 2.0% 3.0% 2.0% 2.0%	Corporates Non Investment Grade	\$26.91	1.6%	33.7%	
Money Market \$14.65 0.8% 52.2% Municipality Debt \$15.26 0.9% 58.3% Whole Loans \$0.77 0.0% Other \$0.02 0.0% Subtotal \$306.24 17.7% Total \$1,728.80 Cash Investor Margin Levels Asset Group 10th Percentile Median 90th Percentile Feedwire-eligible Agency CMOs 2.0% 3.0% 15.0% Agency Debentures & Strips 1.7% 2.0% 3.0% US Treasuries Strips 0.0% 2.0% 2.0% US Treasuries excluding Strips 2.0% 2.0% 2.0% BS Investment Grade 5.0% 5.2% 10.0% ABS Non Investment Grade 5.0% 5.2% 10.0% CDOs 4.7% 6.0% 15.0% CMO Private Label Investment Grade 3.0% 7.0% 15.0% Corporates Investment Grade 3.0% 5.0% </td <td>Equities</td> <td>\$122.26</td> <td>7.1%</td> <td>50.3%</td>	Equities	\$122.26	7.1%	50.3%	
Municipality Debt \$15.26 0.9% 58.3% Whole Loans \$0.77 0.0% Other \$0.02 0.0% Subtotal \$306.24 17.7% Total \$1,728.80 Asset Group Cash Investor Margin Levels Agency CMOs 2.0% 3.0% 15.0% Agency Debentures & Strips 1.7% 2.0% 3.0% Agency MBS 2.0% 2.0% 3.0% US Treasuries Strips 0.0% 2.0% 2.0% US Treasuries excluding Strips 2.0% 2.0% 2.0% US Treasuries excluding Strips 2.0% 2.0% 2.0% MBS Investment Grade 5.0% 5.2% 10.0% ABS Investment Grade 5.0% 15.0% 30.0% CDOs 4.7% 6.0% 15.0% CMO Private Label Investment Grade 3.0% 7.0% 15.0% CMO Private Label Non Investment Grade 3.0% 5.0% 9.1% </td <td>International Securities</td> <td>\$3.13</td> <td>0.2%</td> <td></td>	International Securities	\$3.13	0.2%		
Whole Loans \$0.77 0.0% Other \$0.02 0.0% Subtotal \$306.24 17.7% Total \$1,728.80 Image: Cash Investor Margin Levels Asset Group Cash Investor Margin Levels Asset Group Cash Investor Margin Levels Agency CMOs 2.0% 3.0% 15.0% Agency Debentures & Strips 1.7% 2.0% 3.0% 45.0% Agency MBS 2.0% 2.0% 3.0% 0.0% 2.0% 3.0% US Treasuries Strips 0.0% 2.0	Money Market	\$14.65	0.8%	52.2%	
Other \$0.02 0.0% Subtotal \$306.24 17.7% Total \$1,728.80 Asset Group Cash Investor Margin Levels Asset Group Ioth Percentile Median 90th Percentile Agency CMOs 2.0% 3.0% 15.0% Agency Debentures & Strips 1.7% 2.0% 3.0% Agency MBS 2.0% 2.0% 3.0% US Treasuries Strips 0.0% 2.0% 3.0% US Treasuries excluding Strips 2.0% 2.0% 2.0% Mon-Feetwire-eligible ABS Investment Grade 5.0% 5.2% 10.0% ABS Investment Grade 5.0% 15.0% 30.0% 20.0% CDOs 4.7% 6.0% 15.0% 20.0% CMO Private Label Investment Grade 3.0% 10.0% 20.0% Corporates Investment Grade 3.0% 5.0% 8.0% 15.0% Corporates Investment Grade 3.0% 8.0% 15.0% 20.0% Corporates Investment Grade <	Municipality Debt	\$15.26	0.9%	58.3%	
Subtotal \$306.24 17.7% Total \$1,728.80 Cash Investor Margin Levels Asset Group Cash Investor Margin Levels 90th Percentile Agency CMOs 2.0% 3.0% 15.0% Agency Debentures & Strips 1.7% 2.0% 3.0% Agency MBS 2.0% 2.0% 3.0% Agency MBS 2.0% 2.0% 3.0% US Treasuries Strips 0.0% 2.0% 2.0% 2.0% US Treasuries excluding Strips 2.0% 2.0% 2.0% 2.0% Mon-Feetwire-eligible ABS Investment Grade 5.0% 5.2% 10.0% ABS Investment Grade 5.0% 15.0% 30.0% 20.0% CDOs 4.7% 6.0% 15.0% 30.0% CMO Private Label Investment Grade 3.0% 3.0% 9.1% Corporates Investment Grade 3.0% 5.0% 9.1% Corporates Investment Grade 3.0% 5.0% 9.1% Corporates Investment Grade 3.0% 5.0%	Whole Loans	\$0.77	0.0%		
Total \$1,728.80 Cash Investor Margin Levels Asset Group Cash Investor Margin Levels I0th Percentile Median 90th Percentile Agency CMOs 2.0% 3.0% 15.0% Agency Debentures & Strips 1.7% 2.0% 3.0% Agency MBS 2.0% 2.0% 3.0% Agency MBS 2.0% 2.0% 3.0% US Treasuries Strips 0.0% 2.0% 2.0% 2.0% US Treasuries excluding Strips 2.0% 2.0% 2.0% 2.0% Mon-Fedwire-eligible Mon-Fedwire-eligible ABS Investment Grade 5.0% 5.2% 10.0% ABS Investment Grade 5.0% 5.2% 10.0% 30.0% 20.0% Colspan="2">Colspan="2">Colspan= 2.0% 5.0% 15.0% CDOs 4.7% 6.0% 15.0% 15.0% CMO Private Label Investment Grade 3.0% 5.0% 9.1% Corporates Investment Grade 3.0% 5.0% 9.1% Corpora	Other	\$0.02	0.0%		
Cash Investor Margin LevelsAsset GroupCash Investor Margin Levels10th PercentileMedian90th PercentileAgency CMOs2.0%3.0%15.0%Agency Debentures & Strips1.7%2.0%3.0%Agency MBS2.0%2.0%3.0%US Treasuries Strips0.0%2.0%2.0%US Treasuries excluding Strips2.0%2.0%2.0%Non-Fedwire-eligibleABS Investment Grade5.0%5.2%10.0%ABS Investment Grade5.0%15.0%COS4.7%6.0%15.0%CDOs4.7%6.0%15.0%CMO Private Label Investment Grade3.0%7.0%15.0%Corporates Investment Grade3.0%5.0%9.1%Corporates Non Investment Grade3.0%8.0%15.0%Equities5.0%8.0%15.0%International Securities2.0%5.0%10.0%Money Market2.0%3.0%5.0%	Subtotal	\$306.24	17.7%		
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ABS Investment Grade 5.0% 5.2% 10.0% ABS Non Investment Grade 5.0% 15.0% 30.0% CDOs 4.7% 6.0% 15.0% CMO Private Label Investment Grade 3.0% 7.0% 15.0% CMO Private Label Non Investment Grade 3.0% 7.0% 15.0% Corporates Investment Grade 3.0% 5.0% 9.1% Corporates Non Investment Grade 3.0% 8.0% 15.0% Equities 5.0% 8.0% 15.0% International Securities 2.0% 5.0% 10.0% Money Market 2.0% 3.0% 5.0%	US Treasuries excluding Strips	2.0%	2.0%	2.0%	
ABS Non Investment Grade 5.0% 15.0% 30.0% CDOs 4.7% 6.0% 15.0% CMO Private Label Investment Grade 3.0% 7.0% 15.0% CMO Private Label Non Investment Grade 3.0% 10.0% 20.0% Corporates Investment Grade 3.0% 5.0% 9.1% Corporates Non Investment Grade 3.0% 8.0% 15.0% Equities 5.0% 8.0% 15.0% International Securities 2.0% 5.0% 10.0%	Non	-Fedwire-eligible			
CDOs 4.7% 6.0% 15.0% CMO Private Label Investment Grade 3.0% 7.0% 15.0% CMO Private Label Non Investment Grade 3.0% 10.0% 20.0% Corporates Investment Grade 3.0% 5.0% 9.1% Corporates Non Investment Grade 3.0% 8.0% 15.0% Equities 5.0% 8.0% 15.0% International Securities 2.0% 5.0% 10.0% Money Market 2.0% 3.0% 5.0%	ABS Investment Grade	5.0%	5.2%	10.0%	
CMO Private Label Investment Grade 3.0% 7.0% 15.0% CMO Private Label Non Investment Grade 3.0% 10.0% 20.0% Corporates Investment Grade 3.0% 5.0% 9.1% Corporates Non Investment Grade 3.0% 8.0% 15.0% Equities 5.0% 8.0% 15.0% International Securities 2.0% 5.0% 10.0% Money Market 2.0% 3.0% 5.0%	ABS Non Investment Grade	5.0%	15.0%	30.0%	
CMO Private Label Non Investment Grade 3.0% 10.0% 20.0% Corporates Investment Grade 3.0% 5.0% 9.1% Corporates Non Investment Grade 3.0% 8.0% 15.0% Equities 5.0% 8.0% 15.0% International Securities 2.0% 5.0% 10.0% Money Market 2.0% 3.0% 5.0%	CDOs	4.7%	6.0%	15.0%	
Corporates Investment Grade 3.0% 5.0% 9.1% Corporates Non Investment Grade 3.0% 8.0% 15.0% Equities 5.0% 8.0% 15.0% International Securities 2.0% 5.0% 10.0% Money Market 2.0% 3.0% 5.0%	CMO Private Label Investment Grade	3.0%	7.0%	15.0%	
Corporates Non Investment Grade 3.0% 8.0% 15.0% Equities 5.0% 8.0% 15.0% International Securities 2.0% 5.0% 10.0% Money Market 2.0% 3.0% 5.0%	CMO Private Label Non Investment Grade	3.0%	10.0%	20.0%	
Equities 5.0% 8.0% 15.0% International Securities 2.0% 5.0% 10.0% Money Market 2.0% 3.0% 5.0%	Corporates Investment Grade	3.0%	5.0%	9.1%	
International Securities 2.0% 5.0% 10.0% Money Market 2.0% 3.0% 5.0%	Corporates Non Investment Grade	3.0%	8.0%	15.0%	
Money Market 2.0% 3.0% 5.0%	Equities	5.0%	8.0%	15.0%	
	International Securities	2.0%	5.0%	10.0%	
Municipality Debt 3.0% 5.0% 8.7%	Money Market	2.0%	3.0%	5.0%	
	Municipality Debt	3.0%	5.0%	8.7%	

Whole Loans	2.0%	6.0%	15.0%
Total number of individual repo deals	7,888		
Total number of collateral allocations	13,207		

¹Fedwire-eligible securities are securities that can be settled on the Fedwire® Securities Service.