



**THE FOUNDATION
FOR SECURE
MARKETS**

#47800

DATE: November 5, 2020

SUBJECT: Debt Restriction (Zero Coupon US Treasury STRIP maturing 10/15/25)

Due to insufficient pricing data, as of November 5, 2020 and until further notice, the Zero Coupon US Treasury STRIP maturing 10/15/25 (CUSIP – 912821FJ9) is no longer eligible for collateral pledge at OCC. Only share reducing transactions will be allowed on outstanding positions. Any pledges for collateral purposes will receive no value.

If you have any questions regarding this memo, please contact your firm's designated credit risk representative.