Private military corporations, private military firms, private security companies, military services providers, the privatized military industry are all attempts to label the phenomena of private companies offering services on the world market that have normally been duties of national military forces or involve armed security detail for business in unstable regions. Every service caters to security, and the growing need for security in a world wrought with differing economic, strategic, and military needs has led to the proliferation of private security firms. The appearance of effective security making—demonstrated through surveillance, visibility, and ongoing performance—is significant to contemporary sovereign authority in urban spaces characterized by quotidian violence and crime. This article examines La Cancha, Cochabamba, Bolivia's enormous outdoor market, which is policed not by the state but by private security firms that operate as nonstate sovereign actors in the space of the market. The article provides an ethnographic account of one of these firms (the Men in Black), and documents the work of both municipal and national police—all of them distinguished by differently colored uniforms—in the management of crime, administration of justice, and establishment of public order in the market. Sovereignty here is derived through public performance, both violent and nonviolent, through which the Men in Black demonstrate and maintain their sovereign power.