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**South Street Securities LLC**  
**Statement of Financial Condition**  
**December 31, 2015**  
**(Confidential Treatment Requested)**

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<b>Assets</b>	
Cash	\$ 4,676,024
Financial instruments owned, at fair value (cost \$802,638,783)	801,533,163
Securities purchased under agreements to resell (includes \$6,554,333,293 at fair value)	24,514,127,921
Receivables and deposits with brokers, dealers and clearing organizations	23,820,539
Accrued interest receivable	852,163
Other assets	639,296
Total assets	<u>\$ 25,345,649,106</u>
<b>Liabilities and Member's Equity</b>	
<b>Liabilities</b>	
Securities sold under agreements to repurchase (includes \$783,419,799 at fair value)	\$ 25,132,502,729
Payables to brokers, dealers and clearing organization	79,324,108
Other trading liability	4,041,959
Accrued expenses	1,299,343
Total liabilities	25,217,168,139
Member's equity	<u>128,480,967</u>
Total liabilities and member's equity	<u>\$ 25,345,649,106</u>

The accompanying notes are an integral part of these financial statements.