

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

Assets	
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	<u>639,296</u>
Total assets	<u>\$ 25,345,649,106</u>
Liabilities and Member's Equity	
Liabilities	
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	<u>1,299,343</u>
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.