

South Street Securities LLC
Statement of Financial Condition
December 31, 2016
(Confidential Treatment Requested)

Assets

Cash	\$ 27,792,832
Financial instruments owned, at fair value (cost \$701,258,884)	700,355,152
Securities purchased under agreements to resell (includes \$11,756,761,353 at fair value)	28,522,522,372
Receivables and deposits with brokers, dealers and clearing organization	12,183,852
Other trading assets	3,402,457
Accrued interest receivable	1,085,293
Other assets	634,510
Total assets	<u>\$ 29,267,976,468</u>

Liabilities and Member's Equity

Liabilities	
Securities sold under agreements to repurchase (includes \$348,908,859 at fair value)	\$ 28,972,752,526
Payable to clearing organization	127,832,580
Accrued expenses	5,941,474
Total liabilities	<u>29,106,526,580</u>
Member's equity	<u>161,449,888</u>
Total liabilities and member's equity	<u>\$ 29,267,976,468</u>

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