

South Street Securities LLC
Statement of Financial Condition
December 31, 2017
(Confidential Treatment Requested)

Assets

Cash and cash equivalents	\$ 3,584,631
Financial instruments owned, at fair value (cost \$400,464,141)	398,606,500
Securities purchased under agreements to resell (includes \$11,517,661,962 at fair value)	31,576,797,847
Receivables and deposits with brokers, dealers and clearing organization	14,937,037
Other trading assets	10,333,943
Accrued interest receivable	753,275
Other assets	<u>2,191,460</u>
Total assets	<u>\$ 32,007,204,693</u>

Liabilities and Member's Equity

Liabilities

Securities sold under agreements to repurchase (includes \$998,496,843 at fair value)	\$ 31,714,985,610
Payable to clearing organization	112,044,731
Accrued expenses	<u>2,330,817</u>
Total liabilities	31,829,361,158

Member's equity	<u>177,843,535</u>
Total liabilities and member's equity	<u>\$ 32,007,204,693</u>

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