

South Street Securities LLC
Statement of Financial Condition
December 31, 2021

Assets

Cash	\$ 30,113,965
Financial instruments owned, at fair value (cost \$1,388,235,093)	1,383,489,900
Securities purchased under agreements to resell (includes \$12,743,660,829 at fair value)	28,275,642,243
Securities borrowed	759,865,666
Receivables from brokers, dealers and clearing organization	10,284,024
Other trading assets	24,707,095
Accrued interest receivable	299,200
Right of use asset	7,017,389
Other assets	6,584,614
Total assets	<u>\$ 30,498,004,096</u>

Liabilities and Member's Equity

Liabilities

Securities sold under agreements to repurchase (includes \$515,313,176 at fair value)	\$ 29,382,780,340
Securities loaned	760,046,486
Payable to clearing organization	87,957,633
Other trading liabilities	4,933,716
Lease liability	7,518,650
Accrued expenses	10,878,382
Total liabilities	<u>30,254,115,207</u>
Commitments and contingencies (refer to Note 6)	
Member's equity	<u>243,888,889</u>
Total liabilities and member's equity	<u>\$ 30,498,004,096</u>

The accompanying notes are an integral part of this financial statement.