

Citadel Securities Swap Dealer LLC

2022 Interim Financial Statement



Citadel Securities Swap Dealer LLC

(A Delaware Limited Liability Company)

Statement of Financial Condition as of June 30, 2022 (Unaudited)

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Statement of Financial Condition (Unaudited)

(Expressed in U.S. dollars in thousands)

ASSETS

	As of June 30, 2022
Assets:	
Cash and cash equivalents	\$ 265,720
Restricted cash	1,000
Securities owned, at fair value	1,260,954
Receivable from brokers and dealers	76,552
Receivable from clearing organization and custodian	46,134
Interest receivable	3,855
Other assets	3,039
Total assets	\$ 1,657,254

LIABILITIES AND MEMBER'S CAPITAL

Liabilities:	
Securities sold, not yet purchased, at fair value	\$ 1,109,798
Securities sold under agreements to repurchase, at fair value	121,954
Payable to brokers and dealers	51,740
Payable to affiliates	6,905
Interest payable	6,174
Commissions and exchange fees payable	1,277
Other liabilities	445
Total liabilities	1,298,293
Member's capital	358,961
Total liabilities and member's capital	\$ 1,657,254

See note to statement of financial condition.

Note to Statement of Financial Condition (Unaudited)

(Expressed in U.S. dollars in thousands)

Regulatory Requirements

Citadel Securities Swap Dealer LLC ("The Company") is registered as a swap dealer with the U.S. Commodity Futures Trading Commission ("CFTC") subject to CFTC Rule 23.101, effective October 6, 2021, which specifies the minimum capital requirements for its registrants. The Company has elected the net liquid assets approach for filing financial information with the CFTC and National Futures Association. At June 30, 2022, net capital was \$248,416 in excess of the Company's required minimum net capital of \$20,000.