

Citadel Securities Swap Dealer LLC

Statement of Financial Condition as of June 30, 2023 (Unaudited)

Citadel Securities Swap Dealer LLC

(A Delaware Limited Liability Company)

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Statement of Financial Condition

(Expressed in U.S. dollars in thousands)

ASSETS

	As of June 30, 2023	
Assets:		
Cash and cash equivalents	\$	371,925
Restricted cash		1,030
Securities owned, at fair value		461,394
Receivable from clearing organization and custodian		221,493
Receivable from brokers and dealers		88,365
Other assets		6,175
Interest receivable		1,967
Total assets		1,152,349

LIABILITIES AND MEMBER'S CAPITAL

Liabilities:		
Securities sold, not yet purchased, at fair value		412,229
Securities sold under agreements to repurchase, at fair value		252,212
Interest payable		15,695
Other liabilities		12,452
Total liabilities		692,588
Member's capital		459,761
Total liabilities and member's capital	\$	1,152,349

Note to Statement of Financial Condition

(Expressed in U.S. dollars in thousands)

NOTE 1

Regulatory Requirements

Citadel Securities Swap Dealer LLC ("The Company") is registered as a swap dealer with the U.S. Commodity Futures Trading Commission ("CFTC") and an over-the-counter derivatives dealer with the SEC. The Company is subject to CFTC Rule 23.101 and SEC Rule 15c3-1, which specify the minimum net capital requirements for their registrants, respectively. The Company has elected the net liquid assets approach for filing financial information with the CFTC and National Futures Association via form FR-CSE-NLA. At June 30, 2023, net capital was \$300,750 in excess of the Company's required minimum net capital of \$20,000.