

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.