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Citadel Securities Swap Dealer LLC

Statement of Financial Condition as of June 30, 2026 (Unaudited)

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(A Delaware Limited Liability Company)

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Published pursuant to rule 17 CFR 23.105(i) under the Commodity Exchange Act ("CEA")

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Statement of Financial Condition

(Expressed in U.S. dollars in millions)

ASSETS

		As of June 30, 2026
Assets:		
Cash and cash equivalents	$	292
Restricted cash		1
Trading assets, at fair value		708
Receivable from brokers, dealers, clearing organizations, and custodians		1,243
Other assets		4
Total assets	$	2,248

LIABILITIES AND MEMBER'S CAPITAL

Liabilities:		
Trading liabilities, at fair value	$	36
Securities sold under agreements to repurchase, at fair value		1,505
Payable to brokers and dealers		100
Payable to affiliated entities		38
Other liabilities		5
Total liabilities		1,684
Member's capital		564
Total liabilities and member's capital	$	2,248

See notes to statement of financial condition.

Notes to Statement of Financial Condition

NOTE 1

Regulatory Requirements

The Company is registered as a swap dealer with the CFTC and an OTCDD 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 to calculate minimum capital requirements in accordance with the “Alternative Method” as permitted by SEC Rule 15c3-1. At June 30, 2026, tentative net capital was $448 million in excess of the Company’s required minimum tentative net capital of $100 million and net capital was $187 million in excess of the Company’s required minimum net capital of $20 million.