

Citadel Securities Swap Dealer LLC

Statement of Financial Condition as of June 30, 2024 (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 millions)

ASSETS

	As of June 30, 2024
Assets:	
Cash and cash equivalents	\$ 361
Restricted cash	1
Securities owned, at fair value	892
Receivable from brokers, dealers, clearing organizations, and custodians	360
Securities purchased under agreements to resell, at fair value	115
Other assets	15
Total assets	\$ 1,744

LIABILITIES AND MEMBER'S CAPITAL

Liabilities:	
Securities sold, not yet purchased, at fair value	\$ 1,255
Payable to brokers and dealers	45
Other liabilities	26
Total liabilities	1,326
Member's capital	418
Total liabilities and member's capital	\$ 1,744

Notes to Statement of Financial Condition

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, 2024, net capital was \$300 million in excess of the Company’s required minimum net capital of \$20 million.